



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 17/03/2014	Foreign Exchange Future		10.74760	10.74760		10.85990	10.85990		12.78	929,269,738.80	86,463	583,331.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.00050	0.00000	0.00020	0.00000	0.001	25.20	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.00560	0.00001	0.00190	0.00000	0.006	26.05	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.00750	0.00001	0.00540	0.00001	0.008	25.26	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.01010	0.00001	0.00790	0.00001	0.010	24.47	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.01910	0.00002	0.01720	0.00002	0.019	22.88	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	747.63770	0.74764	859.93830	0.85994	747.638	21.30	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.03770	0.00004	0.03830	0.00004	0.038	21.30	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	0.17510	0.00018	0.20430	0.00020	0.175	18.13	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	547.77510	0.54778	660.10430	0.66010	547.775	18.13	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	0.31490	0.00031	0.31500	0.00032	0.315	17.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	448.16440	0.44816	560.38800	0.56039	448.164	17.15	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	418.39920	0.41840	530.55080	0.53055	418.399	16.86	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	408.49690	0.40850	520.61630	0.52062	408.497	16.77	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	1.00630	0.00101	0.78830	0.00079	1.006	16.67	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	1.78040	0.00178	1.27040	0.00127	1.780	16.18	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	3.11710	0.00312	2.04000	0.00204	3.117	15.70	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	252.98360	0.25298	363.15890	0.36316	252.984	15.21	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	5.38360	0.00538	3.25890	0.00326	5.384	15.21	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	206.73910	0.20674	315.06920	0.31507	206.739	14.73	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	15.18740	0.01519	8.12420	0.00812	15.187	14.24	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	162.78740	0.16279	268.02420	0.26802	162.787	14.24	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	154.36150	0.15436	258.78120	0.25878	154.361	14.14	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	122.19540	0.12220	222.51960	0.22252	122.195	13.75	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	24.59540	0.02460	12.61960	0.01262	24.595	13.75	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	99.97820	0.09998	196.22580	0.19623	99.978	13.46	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	86.23540	0.08624	179.22150	0.17922	86.235	13.27	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	58.59350	0.05859	29.06870	0.02907	58.594	12.78	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	56.19350	0.05619	138.96870	0.13897	56.194	12.78	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	51.93540	0.05194	131.36810	0.13137	51.935	12.90	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	119.05820	0.11906	57.41650	0.05742	119.058	13.81	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	24.43410	0.02443	71.51930	0.07152	24.434	13.92	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	15.66530	0.01567	50.57970	0.05058	15.665	14.49	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	168.06530	0.16807	90.67970	0.09068	168.065	14.49	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	6.26790	0.00627	23.70150	0.02370	6.268	15.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	258.66790	0.25867	163.80150	0.16380	258.668	15.64	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	3.60050	0.00360	14.57100	0.01457	3.601	16.32	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	2.49260	0.00249	10.43660	0.01044	2.493	16.78	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	403.98130	0.40398	296.92410	0.29692	403.981	17.35	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	1.58130	0.00158	6.82410	0.00682	1.581	17.35	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	1.01030	0.00101	4.43630	0.00444	1.010	17.92	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	0.65120	0.00065	2.87460	0.00287	0.651	18.49	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	0.11180	0.00011	0.42240	0.00042	0.112	21.84	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.74590	10.74590	10.86610	10.86610		13.46	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.75750	10.75750	10.87960	10.87960		13.49	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.24	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	658.97870	0.65898	780.68860	0.78069	658.979	15.22	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	60.38750	0.06039	110.48610	0.11049	60.388	14.50	0.00	0	2,000.00
\$ / R	On 26/03/2014	Any day expiry	11.15	Call	19.85430	0.01985	40.96260	0.04096	19.854	16.19	37,000.00	2,000	0.00
\$ / R	On 27/03/2014	Any day expiry			10.75920	10.75920	10.88110	10.88110		13.58	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	138.56720	0.13857	88.02680	0.08803	138.567	13.90	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	1.48880	0.00149	4.23970	0.00424	1.489	19.41	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.76910	10.76910	10.89000	10.89000		13.55	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	184.32930	0.18433	273.54030	0.27354	184.329	13.49	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	161.69250	0.16169	246.24930	0.24625	161.693	13.53	0.00	0	400.00
\$ / R	On 25/04/2014	Any day expiry			10.80750	10.80750	10.92660	10.92660		13.80	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.02540	0.00003	0.02790	0.00003	0.025	21.28	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	874.93810	0.87494	992.38620	0.99239	874.938	13.74	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	200.38250	0.20038	155.55930	0.15556	200.383	13.80	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	18.11580	0.01812	26.63720	0.02664	18.116	19.24	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.86010	10.86010	10.98050	10.98050		13.91	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.86180	10.86180	10.98230	10.98230		13.93	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.19210	0.00019	0.19910	0.00020	0.192	18.93	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	761.17070	0.76117	874.06130	0.87406	761.171	13.23	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.86360	10.86360	10.98410	10.98410		13.95	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	242.76260	0.24276	197.20230	0.19720	242.763	13.87	0.00	0	500.00

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\$ / R	On 28/05/2014	Any day expiry	12.20	Call	43.41890	0.04342	55.29350	0.05529	43.419	19.18	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.89160	10.89160	11.01270	11.01270		14.17	519,115,439.20	47,662	1,264,957.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.94150	0.00094	0.89370	0.00089	0.942	17.20	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.33260	0.00133	1.18950	0.00119	1.333	16.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.40880	0.00141	1.23930	0.00124	1.409	16.66	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	17.51220	0.01751	15.23700	0.01524	17.512	13.95	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	18.88400	0.01888	16.41590	0.01642	18.884	13.86	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	19.85380	0.01985	17.24850	0.01725	19.854	13.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.86180	0.03286	26.99320	0.02699	32.862	13.61	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	35.78250	0.03578	29.38850	0.02939	35.783	13.58	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	36.80380	0.03680	30.22590	0.03023	36.804	13.57	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	51.08740	0.05109	41.96380	0.04196	51.087	13.44	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	53.86480	0.05386	44.25060	0.04425	53.865	13.41	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	133.76230	0.13376	106.36050	0.10636	133.762	13.46	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	158.80730	0.15881	127.42090	0.12742	158.807	13.58	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	182.43940	0.18244	147.49680	0.14750	182.439	13.69	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	190.76140	0.19076	154.61070	0.15461	190.761	13.72	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	351.84950	0.35185	427.47040	0.42747	351.849	13.99	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	313.34410	0.31334	261.54050	0.26154	313.344	14.17	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	375.28360	0.37528	313.52490	0.31352	375.284	14.52	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	266.88360	0.26688	326.22490	0.32622	266.884	14.52	0.00	0	9,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	263.34450	0.26334	322.07430	0.32207	263.345	14.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	381.74450	0.38174	319.37430	0.31937	381.744	14.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	233.54390	0.23354	286.93770	0.28694	233.544	14.86	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	227.40100	0.22740	279.65100	0.27965	227.401	14.93	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	224.39090	0.22439	276.07850	0.27608	224.391	14.97	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	209.94990	0.20995	258.87670	0.25888	209.950	15.14	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	204.44550	0.20445	252.29930	0.25230	204.445	15.21	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	746.77570	0.74678	659.24300	0.65924	746.776	16.27	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	138.37570	0.13838	171.94300	0.17194	138.376	16.27	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	122.44970	0.12245	151.97600	0.15198	122.450	16.65	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,185.69130	1.18569	1,083.11540	1.08312	1,185.691	18.19	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	77.29130	0.07729	95.81540	0.09582	77.291	18.19	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	73.16270	0.07316	90.71970	0.09072	73.163	18.38	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	59.81220	0.05981	74.14650	0.07415	59.812	19.09	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.90050	10.90050	11.02180	11.02180		14.19	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.91760	10.91760	11.03940	11.03940		14.31	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.73620	0.00074	0.76430	0.00076	0.736	18.23	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	382.02970	0.38203	457.08830	0.45709	382.030	14.17	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.92330	10.92330	11.04530	11.04530		14.29	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	276.03830	0.27604	230.34220	0.23034	276.038	14.11	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	69.66590	0.06967	84.46830	0.08447	69.666	19.40	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.97650	10.97650	11.10020	11.10020		14.58	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.87750	0.00188	1.76120	0.00176	1.878	17.98	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	464.94170	0.46494	540.84890	0.54085	464.942	14.33	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.97840	10.97840	11.10210	11.10210		14.72	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	299.44010	0.29944	252.62490	0.25262	299.440	14.31	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	470.34270	0.47034	405.53030	0.40553	470.343	15.02	0.00	0	201.00

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\$ / R	On 29/07/2014	Any day expiry	12.09	Call	136.27700	0.13628	160.98750	0.16099	136.277	18.08	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	88.90860	0.08891	104.99530	0.10500	88.909	19.74	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.02400	11.02400	11.14910	11.14910		14.80	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	137.41200	0.13741	117.64410	0.11764	137.412	13.76	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	176.63990	0.17664	205.20410	0.20520	176.640	17.88	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.03350	11.03350	11.15890	11.15890		14.91	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	316.58500	0.31659	269.32040	0.26932	316.585	14.37	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	107.31000	0.10731	124.50350	0.12450	107.310	20.02	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.03540	11.03540	11.16090	11.16090		14.91	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.42260	0.00342	3.24000	0.00324	3.423	17.72	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	476.46980	0.47647	546.96640	0.54697	476.470	14.71	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.06960	11.06960	11.19620	11.19620		14.90	32,323,232.00	2,920	15,446.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.94500	0.01194	11.61580	0.01162	11.945	16.65	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.79680	0.01380	13.23140	0.01323	13.797	16.48	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.26560	0.01427	13.66720	0.01367	14.266	16.43	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.84160	0.01684	16.05450	0.01605	16.842	16.19	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	58.14060	0.05814	53.44320	0.05344	58.141	14.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	69.73270	0.06973	63.77720	0.06378	69.733	14.03	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	82.79940	0.08280	73.77420	0.07377	82.799	13.89	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	117.53100	0.11753	100.72080	0.10072	117.531	13.83	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	121.74500	0.12175	104.44580	0.10445	121.745	13.82	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	126.07420	0.12607	108.27450	0.10827	126.074	13.81	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	162.29390	0.16229	140.45740	0.14046	162.294	13.76	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	196.35350	0.19635	170.89680	0.17090	196.353	13.73	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	215.28920	0.21529	184.88970	0.18489	215.289	13.83	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	522.45520	0.52246	595.06390	0.59506	522.455	14.68	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	327.87510	0.32788	376.06410	0.37606	327.875	16.14	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	225.59980	0.22560	259.10440	0.25910	225.600	17.52	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	186.14320	0.18614	214.19790	0.21420	186.143	18.28	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	176.08280	0.17608	202.72880	0.20273	176.083	18.50	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	171.32200	0.17132	197.25450	0.19725	171.322	18.61	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	165.60780	0.16561	190.67860	0.19068	165.608	18.74	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	135.36970	0.13537	155.81060	0.15581	135.370	19.59	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.09190	11.09190	11.21910	11.21910		15.11	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	331.87610	0.33188	284.86630	0.28487	331.876	14.45	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	122.29490	0.12229	139.50120	0.13950	122.295	20.46	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.09800	11.09800	11.22540	11.22540		15.11	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.66050	0.00566	6.17020	0.00617	5.660	17.63	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	553.80080	0.55380	626.83140	0.62683	553.801	14.80	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.15940	11.15940	11.28810	11.28810		15.37	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	347.85510	0.34786	298.92400	0.29892	347.855	14.60	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	144.00470	0.14400	160.82810	0.16083	144.005	20.78	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.17170	11.17170	11.30060	11.30060		15.39	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	135.51080	0.13551	116.41900	0.11642	135.511	14.09	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	335.69350	0.33569	375.69990	0.37570	335.693	17.25	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.21470	11.21470	11.34450	11.34450		15.55	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	357.63500	0.35764	308.32760	0.30833	357.635	14.66	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	162.27630	0.16228	170.54400	0.17054	162.276	21.56	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 12/12/2014	Foreign Exchange Future		11.24950	11.24950	11.38010	11.38010		15.69	47,191,652.50	4,195	16,453.00
\$ / R	9.09	Put	Foreign Exchange Future	35.37430	0.03537	31.46710	0.03147	35.374	15.79	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	58.36610	0.05837	51.83740	0.05184	58.366	15.25	0.00	0	13,326.00	
\$ / R	9.78	Put	Foreign Exchange Future	92.21050	0.09221	82.00730	0.08201	92.210	14.73	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	104.92750	0.10493	93.36110	0.09336	104.928	14.57	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	122.13570	0.12214	108.73770	0.10874	122.136	14.39	0.00	0	17,506.00	
\$ / R	10.38	Put	Foreign Exchange Future	207.65760	0.20766	180.16430	0.18016	207.658	14.29	0.00	0	500.00	
\$ / R	10.55	Put	Foreign Exchange Future	261.97200	0.26197	229.31480	0.22931	261.972	14.38	0.00	0	900.00	
\$ / R	10.70	Put	Foreign Exchange Future	316.85980	0.31686	279.38750	0.27939	316.860	14.47	0.00	0	1,902.00	
\$ / R	10.82	Put	Foreign Exchange Future	372.77870	0.37278	324.08110	0.32408	372.779	14.74	0.00	0	41,000.00	
\$ / R	10.93	Put	Foreign Exchange Future	428.14490	0.42814	373.42120	0.37342	428.145	14.98	0.00	0	79,241.00	
\$ / R	11.00	Call	Foreign Exchange Future	714.85810	0.71486	788.06130	0.78806	714.858	15.14	0.00	0	6.00	
\$ / R	11.00	Put	Foreign Exchange Future	465.35810	0.46536	407.96130	0.40796	465.358	15.14	0.00	0	42,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	521.08030	0.52108	459.95190	0.45995	521.080	15.36	0.00	0	4,955.00	
\$ / R	11.11	Put	Foreign Exchange Future	526.81060	0.52681	465.31780	0.46532	526.811	15.38	0.00	0	7,471.00	
\$ / R	11.20	Put	Foreign Exchange Future	579.69660	0.57970	514.95240	0.51495	579.697	15.58	0.00	0	250.00	
\$ / R	12.01	Call	Foreign Exchange Future	384.79310	0.38479	425.31920	0.42532	384.793	17.44	0.00	0	500.00	
\$ / R	12.29	Call	Foreign Exchange Future	329.33850	0.32934	363.42640	0.36343	329.338	18.11	0.00	0	1,402.00	
\$ / R	13.00	Call	Foreign Exchange Future	228.29510	0.22830	250.93340	0.25093	228.295	19.72	0.00	0	47,455.00	
\$ / R	13.06	Call	Foreign Exchange Future	221.83130	0.22183	243.68640	0.24369	221.831	19.86	0.00	0	7,471.00	
\$ / R	13.24	Call	Foreign Exchange Future	203.97390	0.20397	223.66150	0.22366	203.974	20.27	0.00	0	41,000.00	
\$ / R	13.26	Call	Foreign Exchange Future	202.12350	0.20212	221.58410	0.22158	202.123	20.31	0.00	0	79,241.00	
\$ / R	14.84	Call	Foreign Exchange Future	148.20750	0.14821	163.13830	0.16314	148.208	25.77	0.00	0	900.00	
\$ / R		On 15/12/2014	Any day expiry	11.25560	11.25560	11.38630	11.38630		15.69	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	363.65780	0.36366	316.96180	0.31696	363.658	14.68	0.00	0	500.00	
\$ / R	13.80	Call	Any day expiry	178.16660	0.17817	183.14860	0.18315	178.167	22.10	0.00	0	500.00	
\$ / R		On 28/01/2015	Any day expiry	11.35270	11.35270	11.48620	11.48620		15.97	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	374.73500	0.37474	334.25020	0.33425	374.735	14.78	0.00	0	300.00	
\$ / R	14.27	Call	Any day expiry	213.91470	0.21391	219.63320	0.21963	213.915	23.41	0.00	0	300.00	
\$ / R		On 25/02/2015	Any day expiry	11.41460	11.41460	11.54970	11.54970		16.08	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	382.30110	0.38230	341.22180	0.34122	382.301	14.87	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	235.90570	0.23591	245.09100	0.24509	235.906	23.82	0.00	0	300.00	
\$ / R		On 16/03/2015	Foreign Exchange Future	11.45670	11.45670	11.59280	11.59280		16.17	0.00	0	50.00	
\$ / R	10.10	Put	Foreign Exchange Future	173.76690	0.17377	159.17920	0.15918	173.767	14.72	0.00	0	46,165.00	
\$ / R	10.90	Put	Foreign Exchange Future	429.30980	0.42931	385.39230	0.38539	429.310	15.01	0.00	0	46,165.00	
\$ / R	14.20	Call	Foreign Exchange Future	259.67600	0.25968	271.41430	0.27141	259.676	22.41	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry	11.48360	11.48360	11.62000	11.62000		16.33	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	391.90840	0.39191	350.34430	0.35034	391.908	15.03	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	258.67360	0.25867	271.12420	0.27112	258.674	24.61	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry	11.56290	11.56290	11.69900	11.69900		16.52	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	398.83270	0.39883	358.79040	0.35879	398.833	15.16	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	271.69260	0.27169	295.05620	0.29506	271.693	24.72	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry	11.63470	11.63470	11.77060	11.77060		16.77	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	405.60520	0.40561	365.33560	0.36534	405.605	15.29	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	271.75040	0.27175	299.91810	0.29992	271.750	24.69	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future	11.68170	11.68170	11.81750	11.81750		16.88	0.00	0	0.00	
\$ / R		On 26/06/2015	Any day expiry	11.70900	11.70900	11.84460	11.84460		16.91	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	410.72880	0.41073	371.14460	0.37114	410.729	15.39	0.00	0	300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	260.29350	0.26029	289.01030	0.28901	260.293	24.49	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.79070	11.79070	11.92610	11.92610		17.11	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	415.04420	0.41504	374.38160	0.37438	415.044	15.47	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	274.52610	0.27453	300.19910	0.30020	274.526	24.52	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.86250	11.86250	11.99770	11.99770		17.21	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	417.43250	0.41743	376.99560	0.37700	417.433	15.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	268.36330	0.26836	292.82120	0.29282	268.363	24.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.94170	11.94170	12.07670	12.07670		17.37	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	417.90760	0.41791	384.08820	0.38409	417.908	15.51	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	275.58640	0.27559	302.20060	0.30220	275.586	24.33	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.01600	12.01600	12.15070	12.15070		17.45	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	418.88340	0.41888	388.78710	0.38879	418.883	15.53	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	288.31110	0.28831	312.31190	0.31231	288.311	24.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.08530	12.08530	12.21990	12.21990		17.58	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	424.20930	0.42421	392.01210	0.39201	424.209	15.63	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	277.86800	0.27787	292.85690	0.29286	277.868	24.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.14970	12.14970	12.28400	12.28400		17.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	426.47100	0.42647	393.87310	0.39387	426.471	15.67	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	262.27680	0.26228	285.58200	0.28558	262.277	24.10	0.00	0	300.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.74760	10.74760	10.85990	10.85990		12.78	161,214.00	15	403.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	79.91550	0.00080	65.08250	0.00065	79.916	16.86	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	14,288.73080	0.14289	7,255.16550	0.07255	14,288.731	14.15	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	15,114.37050	0.15114	7,836.93170	0.07837	15,114.371	14.27	0.00	0	160.00
\$ / R MAXI	On 18/03/2014	Any day expiry			10.74430	10.74430	10.90510	10.90510		13.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2014	Any day expiry	10.90	Put	17,612.30110	0.17612	0.00000	0.00000	17,612.301	14.54	970,000.00	150	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.82430	10.82430	10.94370	10.94370		13.67	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	65,988.45350	0.65988	56,738.64940	0.56739	65,988.453	16.14	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.89160	10.89160	11.01270	11.01270		14.17	32,674.80	3	1,319.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.06960	11.06960	11.19620	11.19620		14.90	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.24950	11.24950	11.38010	11.38010		15.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.92950	17.92950	18.03650	18.03650		12.53	132,463,146.00	7,388	18,503.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.00050	0.00000	0.000	15.51	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.00830	0.00001	0.000	16.47	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.01500	0.00002	0.000	22.24	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	0.19710	0.00020	0.78180	0.00078	0.197	17.74	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	136.77850	0.13678	99.99390	0.09999	136.779	13.00	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	9.82170	0.00982	25.59030	0.02559	9.822	16.75	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	2.53980	0.00254	6.70140	0.00670	2.540	19.75	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.15830	18.15830	18.27810	18.27810		13.64	96,275,306.60	5,302	29,567.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	9.42060	0.00942	9.40580	0.00941	9.421	18.04	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	40.17710	0.04018	34.30500	0.03430	40.177	13.37	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	52.09190	0.05209	45.38320	0.04538	52.092	13.24	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	76.25080	0.07625	68.12790	0.06813	76.251	13.04	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	125.12830	0.12513	114.64400	0.11464	125.128	12.75	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	364.98080		0.36498		328.42050	0.32842	364.981	13.38	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	678.50870		0.67851		617.99080	0.61799	678.509	14.18	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	147.09390		0.14709		175.54720	0.17555	147.094	16.02	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	117.88290		0.11788		141.33750	0.14134	117.883	16.40	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.44140		18.44140		18.56900	18.56900		14.15	2,305,175.00	125	3,866.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.72630		18.72630		18.85840	18.85840		14.80	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	825.03410		0.82503		771.25140	0.77125	825.034	14.52	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.87140		18.87140		19.00720	19.00720		14.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	688.54860		0.68855		638.07810	0.63808	688.549	14.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	834.01080		0.83401		777.68120	0.77768	834.011	14.56	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	906.18400		0.90618		847.19800	0.84720	906.184	14.70	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	486.60660		0.48661		525.27570	0.52528	486.607	17.47	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	387.98450		0.38798		419.30900	0.41931	387.984	18.10	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	385.38880		0.38539		416.52250	0.41652	385.389	18.12	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.05160		19.05160		19.19090	19.19090		15.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10502		0.10502		0.10567	0.10567		21.62	0.00	0	140.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10647		0.10647		0.10721	0.10721		15.02	0.00	0	15,509.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10828		0.10828		0.10906	0.10906		15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.97310		14.97310		15.08210	15.08210		12.05	270,518,997.70	18,067	45,251.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.00000		0.00000		0.00800	0.00001	0.000	21.82	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000		0.00000		0.00890	0.00001	0.000	23.39	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	7.27600		0.00728		19.12230	0.01912	7.276	15.79	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.89350		0.00089		2.49000	0.00249	0.893	19.06	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.17270		15.17270		15.29330	15.29330		13.21	83,161,568.70	5,481	55,890.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	30.15140		0.03015		23.88210	0.02388	30.151	12.94	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	33.91920		0.03392		26.97710	0.02698	33.919	12.91	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	65.76720		0.06577		53.52420	0.05352	65.767	12.76	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	107.95530		0.10796		89.41230	0.08941	107.955	12.63	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	249.90360		0.24990		210.44700	0.21045	249.904	12.98	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	123.43850		0.12344		145.27370	0.14527	123.439	16.16	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	117.93490		0.11793		138.83230	0.13883	117.935	16.30	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.42100		15.42100		15.54810	15.54810		14.06	0.00	0	12,823.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	171.15390		0.17115		148.27130	0.14827	171.154	13.31	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	177.65780		0.17766		154.09060	0.15409	177.658	13.30	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	345.63380		0.34563		381.08300	0.38108	345.634	15.78	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.67320		15.67320		15.80480	15.80480		14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.96560		15.96560		16.10350	16.10350		15.19	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			409.65900		409.65900		409.36200	409.36200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.68800		415.68800		415.38800	415.38800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			480.89200		480.89200		480.11200	480.11200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			487.97000		487.97000		487.17900	487.17900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 08/05/2014	Index Future			438.49400		438.49400		437.44900	437.44900			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			444.94800		444.94800		443.88700	443.88700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			451.79500		451.79500		450.72700	450.72700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.76490		9.76490		9.73390	9.73390		11.36	60,220,138.30	6,167	11,266.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.83900		9.83900		9.81230	9.81230		11.85	2,449,911.00	249	3,957.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	38.88900		0.03889		41.72980	0.04173	38.889	12.07	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	306.54690		0.30655		291.74610	0.29175	306.547	11.78	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.94420		0.02794		27.40670	0.02741	27.944	12.60	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93680		9.93680		9.91320	9.91320		12.04	95,751,004.80	9,636	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03820		10.03820		10.01680	10.01680		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.15730		10.15730		10.13910	10.13910		12.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.71460		9.71460		9.75320	9.75320		11.58	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.82470		9.82470		9.87010	9.87010		13.38	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.96340		9.96340		10.01190	10.01190		13.68	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			212.28480		212.28480		-262.52870	-262.52870			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			838.15620		838.15620		903.02770	903.02770			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			915.03240		915.03240		985.86750	985.86750			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			19.30180		19.30180		22.50140	22.50140			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			577.88880		577.88880		667.00180	667.00180			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			805.10370		805.10370		869.03240	869.03240			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			103.23860		103.23860		115.99600	115.99600			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.32620		12.32620		12.40450	12.40450		12.83	0.00	0	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.49950		12.49950		12.58760	12.58760		13.62	0.00	0	2,601.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.71540		12.71540		12.80890	12.80890		14.33	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.75180		1.75180		1.76810	1.76810		11.67	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77050		1.77050		1.78820	1.78820		13.80	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.79490		1.79490		1.81360	1.81360		14.80	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60217		115.60217		115.60258	115.60258			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31810		117.31810		117.31850	117.31850			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.77648	81.57380		9.82864	81.19505			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.88014	82.66603		9.93400	82.28171			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.98207	80.15517		10.03748	79.76651			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		437.34900	437.34900		436.39700	436.39700			4,373,490.00	1	308.00
GOVI	On 07/08/2014	GOVI		443.78600	443.78600		442.82100	442.82100			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		450.61500	450.61500		449.64400	449.64400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		110.59615	110.59615		110.48994	110.48994			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		111.11548	111.11548		111.00770	111.00770			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 08/05/2014	Bond Future		111.00266	111.00266		111.00307	111.00307			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		111.38772	111.38772		111.38813	111.38813			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
I2046	On 08/05/2014	Bond Future		108.18820	108.18820		108.18844	108.18844			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		109.79385	109.79385		109.79409	109.79409			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.16164	110.16164		110.16380	110.16380			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		115.29704	115.29704		114.46469	114.46469			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		115.60483	115.60483		114.76014	114.76014			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		201.98700	201.98700		201.82100	201.82100			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.98500	204.98500		204.81600	204.81600			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		208.16400	208.16400		207.99600	207.99600			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		547.11100	547.11100		546.65600	546.65600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		555.01700	555.01700		554.55600	554.55600			0.00	0	210.00
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 19/03/2014	Jibar Tradeable Future		5.76000	94.24000		5.76000	94.24000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.93000	94.07000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.03000	93.97000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.27000	93.73000		6.34000	93.66000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.37000	93.63000		6.43000	93.57000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.57000	93.43000		6.65000	93.35000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.67000	93.33000		6.75000	93.25000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.18000	92.82000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.51000	92.49000		7.58000	92.42000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.77000	92.23000		7.81000	92.19000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.94000	92.06000		7.96000	92.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.11000	91.89000		8.12000	91.88000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.22830		9.22830		9.19930	9.19930		12.06	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.31000		9.31000		9.28800	9.28800		9.50	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.38570		9.38570		9.36550	9.36550		11.54	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.39320		1.39320		1.38880	1.38880			188,082.00	135	650.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.39310		1.39310		1.38870	1.38870			208,965.00	150	385.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.39310		1.39310		1.38870	1.38870			174,137.50	125	125.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.52630		9.52630	0.10497	9.46680	9.46680		15.35	0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.52230		9.52230	0.10497	9.46250	9.46250		15.64	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.17041		110.08862		7.22371	110.01779		1.70	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.46060		111.70898		7.52708	111.63717		1.52	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.85480		106.61480		7.93992	106.54396		1.35	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.59701		118.58196		8.64412	118.18875		11.95	0.00	0	51,659.00
R186	On 08/05/2014	Bond Future	7.50	Call	94.87000		0.09487		82.90000	0.08290	94.870	11.61	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,053.91000		1.05391		954.84000	0.95484	1,053.910	11.87	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,489.61000		1.48961		1,359.44000	1.35944	1,489.610	11.92	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,653.39000		2.65339		2,894.01000	2.89401	2,653.390	11.95	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,837.67000		1.83767		1,685.08000	1.68508	1,837.670	11.95	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,920.45000		2.92045		2,709.76000	2.70976	2,920.450	12.09	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,488.62000		1.48862		1,659.69000	1.65969	1,488.620	12.12	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	958.87000		0.95887		1,086.74000	1.08674	958.870	12.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	757.64000		0.75764		866.10000	0.86610	757.640	12.28	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	521.60000		0.52160		604.33000	0.60433	521.600	12.36	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	119.93000		0.11993		146.37000	0.14637	119.930	12.49	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.68804		115.03400		8.73690	114.63498		12.46	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,760.50000		2.76050		2,936.66000	2.93666	2,760.500	12.54	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.77337		116.80564		8.82377	116.40276		12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,361.04000		3.36104		3,525.25000	3.52525	3,361.040	12.82	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.52338		275.52338		275.09706	275.09706			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.80958		273.80958		273.37705	273.37705			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future			6.77152		104.58296		6.81978	104.55435		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.29742		101.71112		7.37888	101.68215		1.00	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 08/05/2014	Bond Future			214.15008		214.15008		214.15132	214.15132		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.24612		214.24612		214.24736	214.24736		10.28	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 08/05/2014	Bond Future			8.48139		97.06770		8.51329	96.87849		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.58230		98.38402		8.61554	98.19188		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.68149		95.97858		8.71584	95.78529		11.30	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 08/05/2014	Bond Future			7.80090		102.60390		7.82374	102.53732		4.69	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	49.88000		0.04988		47.74000	0.04774	49.880	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	301.45000		0.30145		289.35000	0.28935	301.450	4.63	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.96659		104.11407		7.99152	104.04658		4.43	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	203.49000		0.20349		196.17000	0.19617	203.490	4.28	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.14117		101.55262		8.16782	101.48604		4.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	332.18000		0.33218		322.32000	0.32232	332.180	4.25	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	398.79000		0.39879		387.28000	0.38728	398.790	4.25	0.00	0	14.00
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
R2030	On 08/05/2014	Bond Future			9.03117		93.66291		9.06794	93.37703			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.12422		91.03385		9.16222	90.74378			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.20729		92.43633		9.24628	92.14357			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.16137		96.09584		9.21842	95.58399			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.24710		93.25212		9.30595	92.73279			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.32348		94.57169		9.38390	94.04610			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.02475		103.03579		8.03156	103.00999		6.20	0.00	0	31,206.00
R204	On 07/08/2014	Bond Future			8.16670		100.51928		8.17397	100.49315		6.18	0.00	0	200.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,359.74000		2.35974		2,381.26000	2.38126	2,359.740	6.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.30520		102.06726		8.31243	102.04267		6.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,559.02000		2.55902		2,577.27000	2.57727	2,559.020	5.97	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.24598		96.62429		9.29781	96.11687			0.00	0	13,515.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future			9.32407		97.92513		9.37749	97.41023			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.39973		95.00792		9.45459	94.48693			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.28919		97.71735		8.31659	97.59883		7.44	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.42380		95.51451		8.45278	95.39430		7.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.54848		96.98562		8.57871	96.86540		7.58	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 08/05/2014	Bond Future			8.39653		92.30415		8.42363	92.17215		9.18	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.51235		93.66295		8.54077	93.52903		8.99	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,726.67000		2.72667	2,810.81000	2.81081		2,726.670	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.62511		91.70608		8.65456	91.57194		9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,998.01000		2.99801	3,073.80000	3.07380		2,998.010	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09093		73.93812		9.14276	73.55522		18.42	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	589.09000		0.58909	526.29000	0.52629		589.090	18.05	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,801.17000		1.80117	1,647.66000	1.64766		1,801.170	18.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	953.45000		0.95345	1,080.53000	1.08053		953.450	18.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	717.12000		0.71712	821.38000	0.82138		717.120	18.67	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	544.12000		0.54412	629.58000	0.62958		544.120	18.75	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	428.18000		0.42818	499.77000	0.49977		428.180	18.81	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16758		75.02657		9.22091	74.63808		18.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24053		73.03468		9.29521	72.64163		19.28	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 08/05/2014	Bond Future			160.60036		160.60036		160.60167	160.60167			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.98403		162.98403		162.98533	162.98533			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 08/05/2014	Bond Future		127.34778	127.34778		127.35240	127.35240			0.00	0	390.00
R211	On 07/08/2014	Bond Future		127.68007	127.68007		127.68486	127.68486			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future		129.75515	129.75515		129.75686	129.75686			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future		129.97109	129.97109		129.97284	129.97284			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future		8.99425	84.27430		9.03085	84.00067		15.55	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future		9.07694	85.51464		9.11467	85.23704		15.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.15722	83.28925		9.19591	83.00893		16.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.16424	74.85136		9.21600	74.45383		18.37	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.23939	75.85985		9.29265	75.45655		18.61	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.31207	73.74060		9.36669	73.33253		19.70	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
RAIN	On 17/03/2014	Foreign Exchange Future		21,356.89000	21,356.89000		21,528.60000	21,528.60000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,627.89000	21,627.89000		21,816.32000	21,816.32000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future		4.82420	4.82420		4.86020	4.86020		6.90	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.75890	4.75890		4.79410	4.79410		12.41	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.69960	4.69960		4.72960	4.72960		11.79	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,277,190,873.90</b>	<b>196,234</b>	<b>4 394 110.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.21475		0.00000	101.19825			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.55500	105.80360		7.60000	105.73222			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.88963		0.00000	99.87112			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.12000	100.49263		9.12500	100.44804			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.42573		0.00000	100.40471			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.52530		0.00000	100.50400			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.98500	96.46327		9.99000	96.41967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.85500	100.03947		7.90000	104.01587			0.00	0	250,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.91556		0.00000	100.89426			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.29500	106.43232		9.31500	106.35145			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.75474		1.60000	132.73669			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.56000	259.73671		2.58000	259.29390			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.42203		0.00000	100.40147			0.00	240,000,000	80,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.48656		0.00000	100.46909			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.01822		0.00000	99.99979			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.01906		0.00000	99.99982			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.01949		0.00000	99.99971			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.22671		0.00000	101.20814			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.31500	103.06527		8.36000	102.99938			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.62687		0.00000	100.60534			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.27500	105.07895		8.31000	105.03738			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.09241		0.00000	102.07256			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.55009		0.00000	100.52853			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.32850		0.00000	101.30626			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.17873		0.00000	101.15768			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.44206		0.00000	101.41944			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.85897		0.00000	99.83878			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.86766		0.00000	99.84547			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.40714		0.00000	100.38542			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.82114		0.00000	99.79558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	6.05000	133.05695	6.05000	133.02285				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.26000	124.54774	3.28000	124.50128				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.59521	4.35000	114.57113				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.46262	5.20000	98.43960				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	100.90747	6.22000	100.88113				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.69500	110.24048	11.71500	110.16412				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.98498	0.00000	101.95223				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.93160	0.00000	101.90531				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.65020	0.00000	102.03664				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.16875	0.00000	102.13970				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000	108.16065	4.85000	108.13646				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	55.03289	100.00000	54.89956				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.30000	163.65281	2.32000	163.42104				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.33503	2.76000	156.30889				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.33000	164.86255	2.35000	164.57266				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.41222	2.12000	170.38669				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.69125	72.44051	8.71125	72.37240				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.69125	72.44051	8.71125	72.37240				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.43000	0.00000	90.39000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.88283	0.00000	99.86319				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.84000	0.00000	90.90000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.67000	0.00000	89.70000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.05000	0.00000	90.10000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	86.45000		0.00000	86.43000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.81000		0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.21777		0.00000	101.19865			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.10509		0.00000	101.08627			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.42000		0.00000	85.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.81500	102.74844		7.85000	102.70110			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	85.71000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.94000		0.00000	88.49000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.82954		0.00000	101.38983			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.84500	107.92581		7.89000	107.83760			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.14244		0.00000	101.12208			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.05000		0.00000	83.04000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.16000		0.00000	83.16000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.88000	100.13798		2.89000	100.02475			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	147.91710		2.79000	147.89224			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.51088		2.72000	194.47858			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	81.81000		0.00000	81.79000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.02500	87.13196		10.05500	86.94981			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	91.29000		0.00000	91.30000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.40000		0.00000	100.90000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	102.83155	0.00000	102.81451				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.72000	0.00000	87.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.80000	0.00000	95.80000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	108.56000	0.00000	108.76000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.99500	106.07482	10.04000	105.71820				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.77000	0.00000	106.68000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.94000	106.47795	9.98500	106.11954				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.49500	89.27085	9.52000	89.13316				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.02000	0.00000	99.48000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	96.44000	0.00000	94.02000				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	10.03500	105.78305	10.08000	105.42771				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.06000	0.00000	87.73000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.14477	0.00000	100.12372				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.95270	0.00000	100.93153				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.99500	102.94359	9.01500	102.85185				0.00	0	37,300,000.00
ABS5	On 01/05/2015	Spot Bond	7.50500	103.96717	7.55000	103.89798				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.53500	96.24052	9.56000	96.10525				0.00	0	27,500,000.00
ABS7	On 11/09/2026	Spot Bond	10.19500	90.43572	10.24000	90.11991				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.20500	102.13163	8.25000	102.02677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	2.30000		129.15633		2.30000	129.13636			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.37000		263.58088		2.39000	263.13163			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.39090		1.54000	124.37420			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.37000		124.19100		2.37000	124.17150			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		48.28652		100.00000	48.16695			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.00500		102.09497		12.05000	102.00188			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.68389		0.00000	100.65730			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.80083		100.00000	2.79389			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.70141		0.00000	100.67415			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.94951		0.00000	100.91265			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.69423		100.00000	16.65289			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.66636		0.00000	100.64045			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.89256		11.00000	61.87487			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.69423		100.00000	16.65289			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		99.95664		0.00000	99.93507			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.95205		0.00000	99.92826			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.95868		0.00000	99.93811			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.95730		0.00000	99.93606			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.95669		0.00000	99.93516			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.03022		0.00000	101.00774			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.03022		0.00000	101.00774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	101.03628		0.00000	101.01367			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	99.95981		0.00000	99.93978			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.03628		0.00000	101.01367			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.02415		0.00000	101.00181			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.02054		0.00000	88.00188			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	99.96051		0.00000	99.94086			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.84085		0.00000	99.82088			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.95818		0.00000	99.93734			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.95659		0.00000	99.93507			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.95600		0.00000	99.93421			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.95712		0.00000	99.93587			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.95982		0.00000	99.93979			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.99000	99.98852		10.01500	99.85269			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	99.96327		0.00000	99.94485			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.97053		0.00000	100.94893			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.66374		0.00000	101.64124			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
ACL126		On 20/09/2016	Spot Bond	0.00000	81.60584		0.00000	81.58578			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.11311		0.00000	166.77009			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.19919		0.00000	166.85707			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.95864		0.00000	99.93806			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.54387		0.00000	100.52421			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.54387		0.00000	100.52421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.39282	0.00000	100.37273				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.95999	0.00000	99.94009				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.96032	0.00000	99.94059				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.01634	0.00000	100.99459				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.30630	0.00000	100.28505				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.01674	0.00000	100.99503				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.02139	0.00000	100.99914				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.66252	0.00000	101.64082				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.01881	0.00000	99.99910				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.07427	0.00000	102.05343				0.00	0	4,270,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.86337	0.00000	99.84357				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.95849	0.00000	99.93783				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.96532	0.00000	99.94792				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.96591	0.00000	99.94881				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.95956	0.00000	99.93933				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.96398	0.00000	99.94591				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.96490	0.00000	99.94728				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.96312	0.00000	99.94462				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.95967	0.00000	99.93950				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.96157	0.00000	99.94234				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.96382	0.00000	99.94567				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.96323	0.00000	99.94478				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.94490	10.23000	99.91735				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.96244	0.00000	99.94369				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	99.96355		0.00000	99.94527			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.94916		0.00000	99.92376			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.32747		0.00000	114.07767			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.96278		0.00000	99.94418			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.06000	101.29725		10.06500	101.25001			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.95976		0.00000	99.93967			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.97278		1.75000	110.95727			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.96328		0.00000	99.94486			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.96297		0.00000	99.94450			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.95796		0.00000	99.93696			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.95659		0.00000	99.93490			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.95933		0.00000	99.93901			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.95686		0.00000	99.93531			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.70052		0.00000	100.68208			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.06282		0.00000	102.04166			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.02560		0.00000	102.00580			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.95632		0.00000	99.93449			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.27938		0.00000	101.25893			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.95686		0.00000	99.93531			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.96064		0.00000	99.94103			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.95817		0.00000	99.93741			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.95745		0.00000	99.93633			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.96338		0.00000	99.94509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	99.96257	0.00000	99.94388		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	99.95736	0.00000	99.93617		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	99.95533	0.00000	99.93302		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	99.95222	0.00000	99.92834		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	99.95769	0.00000	99.93654		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	99.95266	0.00000	99.92899		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	102.48092	0.00000	102.45925		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	99.95222	0.00000	99.92834		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	91.75441	0.00000	91.73626		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	99.95441	0.00000	99.93162		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	99.95441	0.00000	99.93162		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	119.85073	0.00000	121.80565		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	120.70295	0.00000	122.67162		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	99.96043	0.00000	99.94065		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	99.96081	0.00000	99.94123		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.47295	0.00000	100.45450		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	99.95977	0.00000	99.93967		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	99.95960	0.00000	99.93942		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	99.95796	0.00000	99.93696		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	99.96037	0.00000	99.94057		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	99.96043	0.00000	99.94065		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	99.95916	0.00000	99.93882		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.80242	0.00000	100.77949		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.99893	0.00000	100.97727		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.34262	0.00000	100.32630				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.34664	0.00000	100.33014				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.21464	100.00000	9.19157				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.46660	0.00000	100.44738				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.51667	0.00000	100.49542				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.54998	0.00000	100.52739				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.00969	0.00000	100.99014				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.12612	0.00000	101.10451				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.28126	0.00000	101.25690				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.97070	0.00000	100.95129				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.63000	98.85988	8.65000	98.80038				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.29539	0.00000	101.27015				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.53307	0.00000	101.50355				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.04000	98.25266	9.04500	98.20953				0.00	0	22,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.63500	116.66080	9.68000	116.34008				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.76320	100.00000	66.59788				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.77500	105.81119	7.82000	105.70529				0.00	0	4,100,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.51666	100.00000	63.35938				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.93854	100.00000	15.90307				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.01219	3.04000	152.98545				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.16110	0.00000	100.14094				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.19241	0.00000	100.17489				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.57215	0.00000	102.55587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	101.02789	0.00000	101.00977				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	99.88957	0.00000	99.87120				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.47297	0.00000	100.44591				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.96316	0.00000	99.94476				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.11218	0.00000	100.01537				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.96317	0.00000	99.94475				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.96371	0.00000	99.94558				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.43539	0.00000	101.41591				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.53000	105.49126	9.53500	105.44609				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.46795	0.00000	101.45004				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.01132	0.00000	101.99181				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.25073	0.00000	101.23222				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.25184	0.00000	100.23188				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.25935	0.00000	100.23880				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.07000	100.22955	10.09500	100.08444				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.80500	110.85747	7.85000	110.76744				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.59253	0.00000	101.57009				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.43905	0.00000	101.41869				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.25500	104.24501	8.29000	104.20353				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.44500	106.01270	9.46500	105.92622				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond		11.64104	103.53937		11.67596	103.47201			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.49186	102.40926		11.53339	102.34645			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.54766	102.33710		11.58864	102.27423			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.08979		0.00000	102.06141			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.59907	102.18914		11.63933	102.12285			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.51013	100.29758		12.56535	100.10107			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.14237		0.00000	102.11331			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.14237		0.00000	102.11331			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.14245		0.00000	102.11338			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.89104	101.44838		11.92596	101.38176			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.78741	102.14351		11.82398	102.07559			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.49186	102.40926		11.53339	102.34645			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.74293	102.19385		11.78163	102.11902			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.92735	101.52236		10.97470	101.43522			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.02674		0.00000	101.99920			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.01387		0.00000	101.98554			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.01387		0.00000	101.98554			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.89863		0.00000	101.87186			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.01350	101.43542		11.04182	101.36173			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.22000	99.34589		12.24000	99.26016			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.14500	96.72869		12.16500	96.64159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.87745	0.00000	99.87745				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.82708	0.00000	101.80219				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.98159	9.28000	101.95560				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.98245	0.00000	101.95454				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.93000	96.56378	11.93500	96.51844				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.91959	0.00000	101.89253				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.97197	0.00000	101.94420				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.97197	0.00000	101.94420				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.73271	0.00000	99.73271				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.89443	0.00000	101.86772				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.42674	0.00000	101.40629				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.98439	0.00000	101.95741				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.25915	0.00000	101.24175				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.87756	0.00000	99.87756				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.98439	0.00000	101.95741				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.30273	0.00000	101.27611				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.64104	104.15701	14.67596	104.08163				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.90249	102.02143	15.94975	101.87344				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.80046	102.19571	14.84519	102.09277				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.65209	0.00000	102.61509				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.65209	0.00000	102.61509				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.65209	0.00000	102.61509				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.75659	0.00000	102.71815				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.56941	0.00000	101.53761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		14.46822	100.00000	14.44077				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.62149	100.00000	22.56548				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.58810	100.00000	20.53712				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.70870	100.00000	12.67723				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.73599	100.00000	12.70410				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.36542	100.00000	15.32737				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.31388	100.00000	13.28091				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.26209	100.00000	98.01269				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.91108	0.00000	100.89426				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.17047	0.00000	102.14139				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.22369	0.00000	102.19392				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.27000		170.61114	2.29000	170.43363				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.55500		137.65250	8.60000	136.78543				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.55500		138.02784	8.60000	137.16603				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.94000		96.85954	8.98500	96.49701				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.86141	0.00000	100.83746				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.23224	0.00000	100.21080				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		99.96197	0.00000	99.94302				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.62000		94.80978	8.62500	98.32485				948,200,000,000.00	110,000,000	510,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.82585		0.00000	101.80711			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.98362		0.00000	100.96422			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.00650		0.00000	100.98668			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.08272		0.00000	101.06153			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.15891		0.00000	101.13634			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.37177		0.00000	101.34535			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.42089		100.00000	15.38270			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.88434		0.00000	100.86569			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.92900		0.00000	100.90939			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.94813		0.00000	100.92811			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.95451		0.00000	100.93435			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.03101		0.00000	101.00920			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.13292		0.00000	101.10892			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.65158		100.00000	9.62768			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.65158		100.00000	9.62768			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.01768		0.00000	100.00006			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.01919		0.00000	100.00009			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.01960		0.00000	100.00010			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.99500	99.56846		9.01500	99.49333			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.02084		0.00000	100.00012			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.02292		0.00000	100.00006			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.72500	102.43389		6.76000	102.40191			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000		100.99916		0.00000	100.97978			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.54768		0.00000	99.53260			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.55202		0.00000	97.53454			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.13483		0.00000	99.11910			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		98.74698		0.00000	98.73112			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.02012		0.00000	97.00259			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.42387		0.00000	100.40664			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.49470		0.00000	100.47463			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.41440		0.00000	100.39727			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.43650		0.00000	100.41849			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.47663		0.00000	100.45700			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.64294		0.00000	100.61658			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.92415		0.00000	100.88676			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		45.16657		100.00000	45.05347			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.65217		100.00000	15.61341			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	100.00000		8.58993		100.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.54992		0.00000	100.52932			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.07500		107.80087		8.11000	107.75565			0.00	0	16,400,000.00
CBL08	On 02/11/2016	Spot Bond	10.09500		114.30047		10.11500	114.22157			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.30303		0.00000	101.27357			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.03573		0.00000	101.01765			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.74500		105.27350		9.76500	105.20765		3,342,535,000,000.00	343,000,000	802,400,000.00	
CBL12	On 06/09/2018	Spot Bond	11.84000		98.59451		11.84500	98.54691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.19593		0.00000	101.16810			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.09000	99.45778		12.09500	99.40772			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.76211		0.00000	100.74175			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.98500	101.65371		10.00500	101.57356			0.00	0	45,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.60637		0.00000	100.57844			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.53000	95.01173		12.53500	94.96125			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.88024		0.00000	100.85982			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.10509		0.00000	100.07862			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.78659		0.00000	100.76693			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.82000	92.86819		10.84500	92.73838			0.00	0	4,100,000.00
CCT01	On 23/06/2023	Spot Bond	10.38500	115.70186		10.43000	115.38337			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.23500	111.65687		10.28000	111.32855			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.57500	110.72118		9.62000	110.36976			0.00	0	3,010,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.24057		0.00000	100.21028			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.34500	99.16222		12.36500	105.09766			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.75968		0.00000	100.73540			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.75800		0.00000	99.73106			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.93694		0.00000	100.90837			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.94375		0.00000	101.90633			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.24130		0.00000	102.19837			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.29066		0.00000	100.26591			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.40605		0.00000	100.38269			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.92442		0.00000	100.88852			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.91465		0.00000	100.87914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	100.96623		0.00000	100.92872			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	99.94931		0.00000	99.92392			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.72085		0.00000	100.69817			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	94.97381		100.00000	94.74159			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	94.97381		100.00000	94.74159			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	94.97381		100.00000	94.74159			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	99.95871		0.00000	99.93814			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	94.97381		100.00000	94.74159			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	101.16390		0.00000	101.14584			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.02534		0.00000	100.00007			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.09223		10.11000	102.06441			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.02534		0.00000	100.00007			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.30838		0.00000	101.28864			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
CLN191		On 23/08/2016	Spot Bond	2.76000	114.75344		2.76000	114.73421			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	114.61607		3.14000	114.59573			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.39622		8.25000	100.37417			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	100.02534		0.00000	100.00007			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.02534		0.00000	100.00007			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	114.23451		3.10000	114.21445			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	114.22378		2.40000	114.20587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	0.00000	99.94030		0.00000	99.91079			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.48716		0.00000	101.47030			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.11210		0.00000	101.09317			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.90500	102.67389		8.95000	102.54797			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.14519		0.00000	101.12585			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.12774		0.00000	101.10867			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.04929		0.00000	101.02848			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.06388		0.00000	101.04337			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.95500	102.82176		9.00000	102.69534			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.95500	102.82176		9.00000	102.69534			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.00500	101.56614		9.05000	101.43521			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.95761		0.00000	99.93650			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.95287		0.00000	99.92946			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.03440		0.00000	101.01551			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.03440		0.00000	101.01551			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	98.89919		100.17539	98.35783			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.02737		0.00000	100.00008			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.62753		0.00000	100.60779			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.95713		0.00000	99.93572			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.42612		0.00000	100.40629			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.45396		0.00000	100.43286			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.55689		9.35000	100.53152			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	100.55689		9.35000	100.53152			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.40671		0.00000	100.38689			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.40784		0.00000	100.38797			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.70236		0.00000	100.66990			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.07126		0.00000	100.05349			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.68880		0.00000	100.65697			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	99.85365		0.00000	99.83524			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	99.85365		0.00000	99.83524			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	99.85365		0.00000	99.83524			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	99.85365		0.00000	99.83524			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	99.85365		0.00000	99.83524			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	99.84978		0.00000	99.83088			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.84313		0.00000	99.82343			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.84313		0.00000	99.82343			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.84313		0.00000	99.82343			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.84313		0.00000	99.82343			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	99.84313		0.00000	99.82343			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	99.84205		0.00000	99.82221			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.86000	98.97571		9.86500	98.93005			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.51662		0.00000	100.49764			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	100.94032	0.00000	100.91942				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.95137	0.00000	99.92718				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.64452	0.00000	100.61449				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.95851	0.00000	99.93778				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.95878	0.00000	99.93819				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.96069	0.00000	99.94106				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.43248	0.00000	100.41253				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.49183	0.00000	100.46796				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.96080	0.00000	99.94122				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.52019	0.00000	103.49973				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.22791	0.00000	100.20688				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.88932	0.00000	99.87076				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.83545	0.00000	99.81706				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.95988	0.00000	99.93983				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.95359	0.00000	99.93039				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.95359	0.00000	99.93039				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.95359	0.00000	99.93039				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.95359	0.00000	99.93039				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.74061	0.00000	100.71993				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.36663	0.00000	100.34562				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.09498	0.00000	100.07221				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.81833	0.00000	99.79555				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.20493	0.00000	102.18249				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.69043	0.00000	101.66734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	99.82049		0.00000	99.79797			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.57083		0.00000	101.54759			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.95448		0.00000	99.93184			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.71253		0.00000	101.68943			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.71253		0.00000	101.68943			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.71116		0.00000	101.68720			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	123.40717		0.00000	123.40717			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.51862		0.00000	101.49598			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	124.20814		0.00000	124.20814			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	122.79880		0.00000	122.79880			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	123.63539		0.00000	123.63539			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	120.00809		0.00000	120.00809			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	120.41532		0.00000	120.41532			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	123.87549		0.00000	123.87549			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.71871		0.00000	100.69572			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.30500	93.65247		11.33500	93.47176			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.82500	90.35142		11.85500	90.17021			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.62617		0.00000	101.60334			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.95156		0.00000	99.92735			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.70163		0.00000	100.67917			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.99067		0.00000	100.96947			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.05163		0.00000	101.02827			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.33936		8.80500	103.31476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	99.95769	0.00000	99.93654		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.86180	0.00000	100.84080		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	117.09926	0.00000	117.09926		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	99.95566	0.00000	99.93351		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	99.95485	0.00000	99.93228		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	99.95167	0.00000	99.92751		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	99.95441	0.00000	99.93162		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	99.93580	0.00000	99.90372		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	99.93580	0.00000	99.90372		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	99.93580	0.00000	99.90372		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	99.95220	0.00000	99.92841		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	99.89571	0.00000	99.87822		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.90091	0.00000	100.88328		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.62617	0.00000	101.60334		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	106.29440	0.00000	106.29440		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	106.38309	0.00000	106.38309		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	99.88548	0.00000	99.86641		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.92944	0.00000	100.90775		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	99.94362	0.00000	99.91545		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.63680	0.00000	101.61383		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	99.93835	0.00000	99.90781		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	99.94980	0.00000	99.92493		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	99.96258	0.00000	99.94389		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	99.95320	0.00000	99.92982		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond		0.00000	100.91888		0.00000	100.89741			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.72154		0.00000	100.70102			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	99.88629		0.00000	99.86737			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.58367		0.00000	101.56141			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.86623		0.00000	100.84637			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.56334		0.00000	100.53703			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.56334		0.00000	100.53703			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.34846		0.00000	100.32836			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.93580		0.00000	99.90372			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.60689		0.00000	100.57858			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.58658		0.00000	100.55921			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.89612		0.00000	100.87470			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.88598		0.00000	100.86493			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.96164		0.00000	99.94245			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.82974		10.55000	99.80139			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.48500	99.69972		10.51500	99.39981			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.95793		0.00000	99.93692			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.02234		0.00000	100.99686			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.62500	101.07575		12.65500	100.75435			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.90916		0.00000	100.88262			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.65500	101.35502		12.68500	101.15634			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.08500	100.96405		11.11500	100.76904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000		100.56901		0.00000	100.54256			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.28471		0.00000	100.26248			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.50879		7.01000	38.50164			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		144.58412		0.00000	143.66739			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	8.94000		130.43172		8.98500	130.08974			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.55500		137.65250		8.60000	136.78543			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.55500		138.02784		8.60000	137.16603			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		88.87639		0.00000	88.85724			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		88.78128		0.00000	88.76197			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.35683		0.00000	101.33514			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.35683		0.00000	101.33514			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.95703		0.00000	99.93565			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.96014		0.00000	99.94027			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.95959		0.00000	99.93942			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.35209		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.95686		0.00000	99.93531			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.99067		0.00000	100.96947			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.96092		0.00000	99.94139			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.45577		0.00000	100.43251			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.45500		86.12006		9.50000	86.04644			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.44500		101.00225		9.46500	100.90896			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.73000		111.91517		10.75500	111.73065			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.80500		106.07062		8.85000	105.97310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	10.32000	102.11156		10.34500	101.95881			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.61500	95.53084		10.64500	95.34213			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.28500	97.08335		11.33000	96.75912			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.28500	89.86874		11.33000	89.55755			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.35278		0.00000	100.33260			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.36046		0.00000	100.33989			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.29134		0.00000	100.27110			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.83467		0.00000	100.81532			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.75520		0.00000	102.73928			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.32948		0.00000	102.31374			0.00	200,000,000	100,000,000.00
CPV01	On 30/06/2029	Spot Bond	11.64000	98.71632		11.66500	98.55108			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.19425		100.00000	10.16955			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.84616		0.00000	100.82857			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.72000	97.66796		8.74000	97.58729			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.32774		0.00000	100.31150			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.23004		0.00000	100.21384			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.15894		0.00000	100.13887			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.72358		0.00000	100.70675			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.89343		0.00000	101.86031			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.94373		0.00000	99.91562			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.95585		0.00000	101.92813			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.05677		0.00000	102.02766			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.68500	118.61837		7.73000	118.49373			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	9.03000	102.88762		9.05500	102.74886			65,016,000,000.00	7,200,000	3,292,058,500.00
DV23	On 27/02/2023	Spot Bond	9.36500	104.30511		9.39500	104.09531			69,301,000,000.00	7,400,000	3,551,394,100.00
DV24	On 18/02/2024	Spot Bond	9.47500	102.09847		9.50500	101.88052			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.89000	102.38590		9.92500	102.08575			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.13134		0.00000	100.11490			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.13788		0.00000	100.12045			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.47681		0.00000	100.45893			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	100.00000	8.58993		100.00000	6.85493			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.62000	125.20963		8.64500	125.04192			0.00	0	1,808,345,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.30699		0.00000	106.27778			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.80621		0.10000	131.79373			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	116.02902		2.22000	116.01128			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.48766		2.23000	103.47182			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000	102.09318		2.34000	102.07723			0.00	0	19,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.22000	102.96626		10.24500	102.82184			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.07000	103.40293		10.09500	103.24961			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.33500	101.93174		10.38000	101.62859			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.74000	95.93480		10.77500	95.76002			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.52086		0.00000	100.50134			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.01011		0.00000	100.06574			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.68633		0.00000	100.66874			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.45809		0.00000	100.44059			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.44429		0.00000	100.42667			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		95.21266		100.00000	94.97161			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		86.28842		100.00000	86.08491			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		67.46765		100.00000	67.34317			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.15201		3.00000	129.12951			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.86500		103.89578		11.91000	103.80958			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.48076		0.00000	103.45755			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.04034		0.00000	101.01750			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.41988		0.00000	101.39758			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.45000		97.97413		10.45500	97.93109			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.39011		0.00000	101.36931			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.36330		0.00000	100.34239			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.64556		0.00000	100.62305			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.59458		0.00000	100.57383			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.57415		0.00000	100.55381			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.65732		0.00000	100.63440			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.63219		0.00000	100.60983			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.55137		0.00000	100.53212			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.56716		0.00000	100.54736			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.53148		0.00000	100.51264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.55477	0.00000	100.53511				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.52683	0.00000	100.50814				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.54624	0.00000	100.52687				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.33500	100.93645	7.38000	100.85535				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.25500	107.16816	8.26000	107.12690				62,738,000,000.00	7,600,000	6,641,208,100.00
ES23	On 25/01/2023	Spot Bond	8.90000	108.05792	8.93000	107.84299				78,320,000,000.00	8,800,000	1,110,584,700.00
ES26	On 02/04/2026	Spot Bond	9.14500	94.25874	9.19000	93.93273				183,814,500,000.00	20,100,000	5,400,331,200.00
ES33	On 15/09/2033	Spot Bond	9.71000	80.88504	9.76000	80.49708				17,666,374,000,000.00	1,819,400,000	46,887,327,400.00
ES42	On 25/04/2042	Spot Bond	9.89500	90.18156	9.94500	89.74148				39,580,000,000,000.00	4,000,000,000	14,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.43635	0.00000	100.41607				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.07124	0.00000	101.05173				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.84740	0.00000	99.82823				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.31684	0.00000	100.29871				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.10088	0.00000	101.08333				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.12868	0.00000	100.11030				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.44360	100.00000	11.41495				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.13660	100.00000	11.10872				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.01944	0.00000	100.00000				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.02024	0.00000	100.00000				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.02182	0.00000	100.00000				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.02339	0.00000	100.00000				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.10500	100.94346	7.15000	100.90262				2,131,500,000,000.00	300,000,000	990,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.93000	96.68334	9.93500	96.63959				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.14116	0.00000	100.12323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.14109		0.00000	100.12316			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.94504		0.00000	100.92411			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.18990		0.00000	102.16562			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.73000		103.78953		11.73500	103.73905			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.39072		0.00000	98.36878			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000		123.32046		2.47000	123.30075			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.40000		262.96935		2.42000	262.52114			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.59000		102.97106		2.60000	102.85509			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000		148.25821		2.77000	148.23336			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000		197.63484		2.61000	197.60261			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.11500		107.53350		8.16000	107.44495			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96300		59.15545		7.96500	59.13556			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400		37.32399		9.48500	37.31388			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.04234		9.72000	36.03238			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		102.72908		0.00000	102.69849			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.67701		0.00000	100.64572			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		102.92186		0.00000	102.90585			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.75587		0.00000	101.73893			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.65814		0.00000	100.62771			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.65814		0.00000	100.62771			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.38875		0.00000	100.36191			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.64693		0.00000	100.61701			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		99.95165		0.00000	99.92759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000	100.02650	0.00000	100.00008				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.95877	0.00000	99.93820				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.95428	0.00000	99.93150				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.21549	0.00000	103.20933				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.02610	0.00000	100.00007				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	99.95222	0.00000	99.92834				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	99.95457	0.00000	99.93187				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.94811	0.00000	99.92218				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	99.95304	0.00000	99.92957				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	99.94992	0.00000	99.92489				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	99.93771	0.00000	99.90659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	99.93962		0.00000	99.90946			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.52523		100.09221	12.49419			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.95758		0.00000	99.93638			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.88162		0.00000	111.20778			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.95158		0.00000	99.92763			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.94542		0.00000	99.91842			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.60500		0.00000	100.57700			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.20628		0.00000	106.21474			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.95527		0.00000	99.93304			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	99.95476		0.00000	99.93225			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.95911		0.00000	99.93872			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.95549		0.00000	99.93327			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.94099		0.00000	99.91152			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.12607		0.00000	100.10772			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.10771		0.00000	100.01161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000	99.95632		0.00000	99.93449			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	53.97701		13.22500	53.95793			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.95895		0.00000	99.93844			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	99.95889		0.00000	99.93835			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.94141		0.00000	99.91228			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	99.95692		0.00000	99.93539			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.83500	91.41099		3.84500	91.30628			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	99.95495		0.00000	99.93245			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	99.95495		0.00000	99.93245			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.52027		0.00000	100.49839			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.62617		0.00000	101.60334			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.02208		0.00000	100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.13091		0.00000	102.30908			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	99.95769		0.00000	99.93654			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	99.95873		0.00000	99.93811			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.98655		0.00000	100.96134			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	99.95129		0.00000	99.92695			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.71383		0.00000	100.69352			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.97585		0.00000	100.95092			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.06661		0.00000	101.04254			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	99.94373		0.00000	99.91562			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	99.95593		0.00000	99.93392			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	99.94379		0.00000	99.91570			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	99.95922		0.00000	99.93885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC187	On 07/03/2017	Spot Bond		0.00000	100.79419		0.00000	100.75726			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.95550		0.00000	99.93326			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	99.95550		0.00000	99.93326			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		100.00000	21.17597		100.00000	21.12467		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
FRC29	On 22/07/2014	Spot Bond		0.00000	101.14512		0.00000	101.12242			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	99.95505		0.00000	99.93274			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	99.95541		0.00000	99.93323			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	98.17808		0.00000	98.15614			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	99.96241		0.00000	99.94359			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.94630		0.00000	100.92479			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.71000	113.08332		3.71000	113.06144			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	99.95448		0.00000	99.93187			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	99.95399		0.00000	99.93114			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.69000	113.24055		3.69000	113.21870			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	121.67916		1.88000	121.66174			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.71000	113.08332		3.71000	113.06144			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	119.95324		2.86000	119.93280			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	125.17898		2.93000	125.15750			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.08205		0.00000	101.05775			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.22209		0.00000	100.46519			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.02925		0.00000	100.00010			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.02979		0.00000	100.00011			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	99.96089		0.00000	99.94140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	99.95485	0.00000	99.93241				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.73121	0.00000	105.70230				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	99.94670	0.00000	99.92029				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	99.94879	0.00000	99.92340				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	99.95424	0.00000	99.93138				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.02710	0.00000	100.00008				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	99.95430	0.00000	99.93146				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.56809	0.00000	104.51486				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.02633	0.00000	96.26588				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.00207	0.00000	92.36216				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	100.00000	21.17597	100.00000	100.00000				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.61403	100.00000	8.59271				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.98676	100.00000	13.95288				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.96160	5.00000	140.92972				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.77695	0.00000	101.76068				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.74212	0.00000	101.75587				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.08876	0.00000	103.10543				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.07395	0.00000	103.10963				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.65782	0.00000	102.70506				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.04024	0.00000	102.10307				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.96317	0.00000	99.94475				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	85.24039	0.00000	84.48325				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.82000	118.59256	2.82000	118.57249				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.94224	0.00000	100.92357				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103		On 23/01/2024	Spot Bond		10.38000	101.54901	10.38000	101.52011			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond		10.38000	101.54901	10.38000	101.52011			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.99841	0.00000	100.83582			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond		0.00000	100.66768	0.00000	100.65112			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	101.09130	0.00000	101.06767			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.96000	95.90142	2.96000	95.88483			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.92000	188.98620	2.92000	188.95378			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.93000	96.41675	2.93000	96.40014			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.91000	252.83156	2.93000	252.40038			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.41000	262.76591	2.43000	262.31802			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		3.13000	248.60516	3.15000	248.18109			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.84000	120.15926	2.84000	120.13883			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond		0.00000	100.89844	0.00000	100.87830			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond		2.37000	120.39366	2.37000	120.37475			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond		0.00000	101.09975	0.00000	101.07861			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond		0.00000	101.32782	0.00000	101.30753			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond		0.00000	100.85988	0.00000	100.83940			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond		2.80000	94.89967	2.80000	94.88366			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond		104.97509	14.47646	104.97509	14.43984			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond		101.07593	18.32585	101.07593	18.28103			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond		100.44759	11.14836	100.44759	11.12125			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond		0.00000	100.08695	0.00000	100.06955			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond		100.76967	16.86755	100.76967	18.01535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.44000		104.39383		2.44000	104.37726			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		101.09446		0.00000	101.07863			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.55000		103.36886		2.56000	103.25251			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.36035		0.00000	98.35926			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.58000		103.07034		2.59000	102.95429			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.40181		0.00000	100.37894			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.61000		327.81901		2.63000	327.26011			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		99.90598		0.00000	99.89032			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.76145		0.00000	100.74028			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.71769		0.00000	100.69775			0.00	120,000,000	40,000,000.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.68341		0.00000	100.66442			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.38379		0.00000	100.36309			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.32877		0.00000	100.30978			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.65089		0.00000	100.62420			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.30497		0.00000	101.28439			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.42500		101.27292		6.53000	101.20810			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.07500		101.66694		7.12000	101.60485			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.11500		99.80913		8.16000	99.68798			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.57500		99.84561		8.59500	99.76363			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.75000		110.34778		8.75500	110.30437			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.24000		101.99615		9.26500	101.86308			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.45000		100.67397		9.47500	100.53112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.93500	87.61116		9.96500	87.42794			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.02500	107.56190		10.07000	107.23221			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.34500	98.40486		10.39000	98.07903		51,725,000,000,000.00	5,000,000,000	5,500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.72000	91.20313		10.75500	90.92643			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.54000	80.28524		10.59000	79.90416			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	99.96872		0.00000	99.95302			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	99.96695		0.00000	99.95042			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.96562		0.00000	99.94841			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.96507		0.00000	99.94760			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.96367		0.00000	99.94551			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.96146		0.00000	99.94223			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.95981		0.00000	99.93977			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.95264		0.00000	99.92912			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.42720		0.00000	100.41053			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.45047		0.00000	100.43290			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.47148		0.00000	100.45310			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.47644		0.00000	100.45787			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.49047		0.00000	100.47135			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.51155		0.00000	100.49162			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.52911		0.00000	100.50850			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.60628		0.00000	100.58268			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.56551		0.00000	101.54571			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.25650		0.00000	101.23633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.79500	103.29982		9.81500	103.22100			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
GPT28	On 05/05/2014	Spot Bond	0.00000	100.69856		0.00000	100.68370			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98514			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	100.00000	80.04386		100.00000	99.81785			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.37736		0.00000	99.36254			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.80864		0.00000	100.78992			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.82892		0.00000	100.80979			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.86809		0.00000	100.84817			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.91670		0.00000	100.89579			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.98414		0.00000	100.96185			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	100.16038		0.00000	100.14015			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.36209		0.00000	101.34335			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.10225		0.00000	101.08288			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.02970		0.00000	101.01164			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.22946		0.00000	101.21142			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.13821		0.00000	100.11810			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.51505		0.00000	100.49415			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.84183		0.00000	99.82428			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.38089		0.00000	100.36313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		99.87941		0.00000	99.85924			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.10142		0.00000	101.07735			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.98482		0.00000	100.96571			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.02034		0.00000	100.07378			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.84056		0.00000	100.82107			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.85104		0.00000	100.83131			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		100.79355		0.00000	100.77858			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.69884		0.00000	100.68259			0.00	1,000,000,000	500,000,000.00
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		101.03298		0.00000	101.01303			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.47521		96.63885		8.51928	96.53002			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		101.08733		0.00000	101.06641			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.82759		104.41639		8.87162	104.41639			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		101.15717		0.00000	101.13501			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.27741		104.41639		9.32139	104.41639			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		101.24249		0.00000	101.21882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.12353		0.00000	101.10313			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.26282		0.00000	101.24084			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.31335		0.00000	101.29054			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.60618		0.00000	100.58502			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.77632		9.89000	100.74945			454,940,000,000.00	46,000,000	26,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.76000	105.97667		8.78500	105.82784			0.00	0	3,067,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.18000	267.49409		2.20000	267.03827			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.16000	267.91007		2.18000	267.45357			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69000	97.27452		9.74000	96.82315			0.00	0	3,221,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000	97.91271		9.66000	97.45022			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	40.15556		100.00000	40.05613			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.42266		100.00000	10.39685			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	63.97699		100.00000	63.81857			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.42781		100.00000	30.35246			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.86698		100.00000	16.82520			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.16855		100.00000	9.14559			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.94000	109.65403		1.95000	109.53168			71,392,000,000.00	36,800,000	68,515,700,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	110.05703		2.20000	110.04027			112,200,000,000.00	51,000,000	26,450,800,000.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.54669		2.29000	108.52991			8,444,203,250,000.00	3,687,425,000	44,552,500,000.00
I2050	On 31/12/2050	Spot Bond	2.31000	114.31477		2.34000	113.47182			2,125,200,000,000.00	920,000,000	14,616,900,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.40000		0.00000	92.60000			0.00	0	18,100,000.00
IBL11	On 12/03/2015	Spot Bond	8.00500	102.34226		8.05000	102.27785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.93578	0.00000	100.83864				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.13739	0.00000	101.79459				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.18000		100.52691	8.18000	100.52691				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.50500		101.88237	8.55000	101.77742				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.14500		102.85348	9.16500	102.76169				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.10000		103.44946	8.13500	103.42323				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.93023	0.00000	100.91178				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.51731	0.00000	100.49861				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000		113.34786	4.85000	113.32268				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.32500		100.51024	8.37000	100.39065				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.78711	0.00000	100.76881				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.83375	0.00000	100.81437				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		123.84264	1.70000	123.82546				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000		123.58088	2.44000	123.56125				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.81424	0.00000	101.79704				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.77828	0.00000	102.75929				0.00	0	1,200,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.81500		103.84717	8.83500	103.75582				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.54934	0.00000	100.53257				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.74762	0.00000	101.72916				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.53739	0.00000	100.51874				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.36000		96.75921	9.36500	96.71662				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.85000		89.89718	9.87500	89.77220				0.00	0	20,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	100.36256	0.00000	100.34559				0.00	0	9,578,300,000.00
IBL49	On 02/04/2018	Spot Bond	8.89500	98.15899	8.91500	98.07098				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.90000	97.36812	9.92500	97.22870				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.83663	0.00000	100.81853				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.86167	0.00000	100.84302				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.26500	98.76024	8.31000	98.64415				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.14000	97.36788	9.14500	97.32653				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.95523	0.00000	100.93452				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.59380	0.00000	100.57571				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.46500	100.90281	8.48500	100.82898				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.10000	101.15269	9.10500	101.10828				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.11500	101.66863	10.14500	101.45484				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00353	100.00000	0.00352				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.88289	0.00000	100.86500				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.92790	0.00000	100.90919				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.47000	97.90204	9.49500	97.76076				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.05595	5.00000	102.04211				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.05595	5.00000	102.04211				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.62952	5.00000	100.61579				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.05595	5.00000	102.04211				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.04306	4.00000	100.03230				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.58721	0.00000	102.56151				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.49629	0.00000	102.47119				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.83576	0.00000	101.80983				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IF422U		On 27/05/2014	Spot Bond	100.00000	94.37791		100.00000	93.65192			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	111.79588		9.20000	111.76826			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	101.57417		0.00000	101.55289			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	101.57417		0.00000	101.55289			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.64562		0.00000	100.62310			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.36419		100.00000	7.34635			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.86130		0.00000	100.84347			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.72290		0.00000	100.70485			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.59667		0.00000	100.57866			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	10.00500	99.05151		10.05000	98.98396			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.34514		0.00000	100.32723			0.00	200,000,000	300,000,000.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	101.94493		0.00000	101.92925			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.13398		0.00000	100.11721			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.23846		0.00000	100.21255			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	5.92702		100.00000	5.91217			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IN423U		On 03/06/2014	Spot Bond	100.00000	89.52022		100.00000	88.86679			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	85.15385		100.00000	84.56250			0.00	0	0.00
INA412		On 18/03/2014	Spot Bond	5.80000	99.92061		5.80000	99.90475			0.00	0	0.00
INA413		On 25/03/2014	Spot Bond	5.80000	99.80968		5.80000	99.79385			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.80000	99.69899		5.80000	99.68320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA415	On 08/04/2014	Spot Bond	5.80000	99.58855		5.80000	99.57279			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.46941		5.90000	99.45341			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.35758		5.90000	99.34162			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.24600		5.90000	99.23008			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.13468		5.90000	99.11879			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	99.00722		6.00000	98.99110			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	98.89455		6.00000	98.87847			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.78214		6.00000	98.76610			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.00000	98.55808		6.00000	98.54212			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.77452		0.00000	101.75032			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.64104	102.96371		11.67596	102.89672			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.64104	101.69220		11.67596	101.62604			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	99.86965		0.00000	99.84786			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.22264		0.00000	100.19448			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	99.87276		0.00000	99.85143			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.96010		6.50000	102.94201			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	99.95359		0.00000	99.93039			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.34335		0.00000	101.32483			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.39659		0.00000	97.39659			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.07619		0.00000	100.05713			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.97066		0.00000	100.95397			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.04495		0.00000	101.02651			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.60655		0.00000	100.58928			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond		0.00000	99.86661		0.00000	99.84442			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.27789		0.00000	100.25784			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	101.84315		0.00000	101.82740			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	101.76301		0.00000	101.74699			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	99.96591		0.00000	99.94886			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	99.96618		0.00000	99.94927			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.13027		0.00000	100.11397			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.90442		0.00000	100.88770			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.70392		0.00000	100.68675			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.58387		0.00000	100.56673			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.47552		0.00000	100.45831			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.46982		0.00000	100.45282			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.28765		0.00000	100.27096			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	101.89863		0.00000	101.87186			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.29586		0.00000	100.27889			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	99.18617		0.00000	99.17052			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.13133		0.00000	101.11211			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.15744		0.00000	101.13780			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.17489		0.00000	101.15498			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.01500	103.19366		9.06000	103.05059			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.72500	104.27723		7.76000	104.25402			0.00	0	7,400,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.15519		0.00000	101.86689			0.00	120,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	9.29500	101.16707		9.31500	105.95864			0.00	0	37,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.28905		0.00000	101.26958			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.25618		0.00000	101.23601			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.48291		0.00000	100.45830			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.86766		0.00000	99.84547			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.18500	104.05046		9.23000	103.97139			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.88911		0.00000	101.86716			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.27463		0.00000	100.25122			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.50742		3.53000	114.48582			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.62371		3.95000	129.59785			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.57182		0.00000	101.54967			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.32860		0.00000	101.30635			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.31837		0.00000	101.29549			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.13411		0.00000	100.03386			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.80755		0.00000	99.78607			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.94000	90.50505		3.95000	90.40123			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.94000	97.12158		3.95000	97.04947			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.16538		0.00000	100.14137			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.75313		0.00000	100.72945			0.00	1,000,000,000	500,000,000.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.13398		0.00000	100.11721			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.43000	109.30811		12.43500	109.25552			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.18617		0.00000	101.16040			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	129.62371		3.95000	129.59785			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	92.93702		100.00000	92.23295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV424U	On 12/06/2014	Spot Bond	100.00000		83.97931	100.00000	83.40411				3,510,000,000,000,000.00	35,100,000,000	19,300,000,000.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.31806	0.00000	100.29986				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.94052	0.00000	100.92321				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.48486	0.00000	100.46763				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		94.51797	5.80000	94.51797				0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000		99.88889	5.80000	99.87304				0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000		99.77803	5.80000	99.76221				0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.66741	5.80000	99.65163				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000		99.55704	5.80000	99.54129				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.43743	5.90000	99.42145				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.32567	5.90000	99.30973				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		99.10291	5.90000	99.08704				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000		98.97500	6.00000	98.95890				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000		98.75007	6.00000	98.73404				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.71342	0.00000	100.69234				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.84130	0.00000	100.82157				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.88509	0.00000	100.86522				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.32458	0.00000	101.30647				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.22533	0.00000	101.20689				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.72283	0.00000	100.70510				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.70597	0.00000	100.68892				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.61278	0.00000	100.59574				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond	0.00000	100.71960		0.00000	100.70192			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.46948		0.00000	100.45117			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.45920		0.00000	100.43803			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.34299		0.00000	100.32315			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.15754		0.00000	101.13790			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.16627		0.00000	101.14649			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.18372		0.00000	101.16367			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.10516		0.00000	101.08635			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.02522		0.00000	101.00540			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.84125		0.00000	100.82152			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.98092		0.00000	99.96200			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.55311		0.00000	100.53392			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.35323		0.00000	100.33513			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.34945		0.00000	100.33153			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.99771		100.00000	58.84998			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	52.94256		100.00000	52.94255			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.97129		0.00000	100.95077			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.22127		100.00000	62.06719			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.32536		0.00000	101.30560			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.32810		100.00000	22.27219			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.20009		0.00000	101.17913			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	55.47713		100.00000	55.33821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		56.72479	100.00000	56.58274				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		61.09243	100.00000	60.94115				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		58.59493	100.00000	58.48377				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.50478	100.00000	60.35327				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.52339	100.00000	56.34098				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.37795	0.00000	100.35552				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.05634	0.00000	101.03179				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.93500		140.67462	8.98000	140.20307				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.20473	0.00000	100.18707				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.59128	0.00000	101.57274				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.34977	0.00000	100.32980				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.21665	0.00000	100.19743				0.00	0	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.91534	0.00000	100.89551				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.39500		95.75212	9.41500	95.67235				0.00	0	48,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.54500		97.20755	9.56500	97.11938				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.00000		96.91053	10.02500	96.77104				0.00	0	20,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.06741	0.00000	100.11086				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.00500		102.28574	11.05000	102.18615				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.08077	0.00000	100.12138				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.50670	0.00000	100.48665				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.54141	0.00000	100.52001				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.58298	0.00000	100.55996				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.76639	0.00000	100.74961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.01776	0.00000	101.00083				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.78100	0.00000	99.76640				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.47467	0.00000	99.46008				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.08454	0.00000	99.06876				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.17555	0.00000	100.15959				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.72560	0.00000	98.70967				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	60.11319	100.00000	59.99914				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	55.47713	100.00000	55.33821				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.29689	0.00000	100.27966				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	51.95055	100.00000	51.82470				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.56646	0.00000	99.55201				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.24842	0.00000	101.23162				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.43601	0.00000	100.41863				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.38383	0.00000	101.36638				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.02455	0.00000	101.00614				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.68067	0.00000	101.66290				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.40534	0.00000	102.38630				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032		On 27/03/2014	Spot Bond	0.00000	99.85623	0.00000	101.18873			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	101.65372	0.00000	101.63619			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.13557	0.00000	100.11834			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.46092	0.00000	100.44249			0.00	0	0.00
MBF036		On 11/11/2014	Spot Bond	0.00000	100.58251	0.00000	100.56579			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.62902	0.00000	100.61096			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	96.96193	100.00000	96.71330			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	76.88022	100.00000	76.66667			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	59.31434	100.00000	59.16580			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	16.61165	100.00000	16.57052			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	40.55579	100.00000	40.45536			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	9.28000	102.80913	9.28500	102.76373			0.00	0	150,000,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.02770	0.00000	100.07957			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.02029	0.00000	100.07373			0.00	0	0.00
MCB6M		On 13/01/2015	Spot Bond	0.00000	101.59220	0.00000	101.57384			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	102.79421	0.00000	102.77464			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	102.81624	0.00000	102.79653			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	102.92637	0.00000	102.90595			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	101.16861	0.00000	101.14849			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	101.23391	0.00000	101.21285			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.63000	103.77227	8.65000	103.70325			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	9.35000	101.79418	9.35500	101.74948			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	10.14500	101.24553	10.17000	101.08593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	7.04000	103.91945	7.07500	103.87423					0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.96532	0.00000	99.94798					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	99.96396	0.00000	99.94594					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.20000	100.15244	10.22500	100.01999					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.00500	100.75125	8.05000	100.66727					0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.35469	0.00000	100.33436					0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.55500	100.49917	9.57500	100.41995					0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	100.00000	0.01666	100.00000	100.00000				7,700,000,000,000,000.00	77,000,000,000	75,000,000,000.00	
MMIG02	On 17/03/2026	Spot Bond	10.07000	99.99232	10.07000	10.07000				1,130,861,000,000,000.00	12,300,000,000	75,000,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702					0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.34008	0.00000	100.32056					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.25500	100.40112	9.27500	100.32244					0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.52500	102.94189	6.56000	102.91246					0.00	0	56,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.10500	103.17882	8.15000	103.09995					0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.19500	104.39108	9.21500	104.30800					0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.38226	100.89771	6.36615					0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.46718	100.61875	6.45090					0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.58785	0.00000	100.56937					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.59736	0.00000	100.57858					0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.60599	0.00000	100.58694					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.61016	0.00000	100.59096					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.66240		0.00000	100.64157			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.72303		0.00000	100.70030			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.40935		100.00000	0.40832			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.40935		100.00000	0.40832			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.46500	95.67220		9.49500	95.48112			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.95500	98.77309		8.00000	98.65804			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.96261		0.00000	100.94579			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.72000	98.81402		9.74500	98.67013			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.14641		0.00000	101.12986			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.56217		0.00000	100.54397			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.90571		0.00000	101.88678			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.68299		0.00000	100.66498			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.58263		0.00000	101.56321			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.78183		0.00000	100.76420			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.49351		0.00000	100.47571			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.70500	104.02273		7.75000	103.93731			0.00	0	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.29888		0.00000	100.27883			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.18000	109.61984		9.18500	109.57071			0.00	0	41,300,000.00
NBK4	On 28/10/2024	Spot Bond		11.11000	32.68812		11.15500	32.53850			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.10500	105.58413		8.15000	105.51439			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.04849		0.00000	101.02826			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.11039		0.00000	101.08906			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.96000	104.05884		7.99500	104.03549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.44759	0.00000	101.43119				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.45500	101.51758	8.50000	106.08523				0.00	0	24,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	99.89166	0.00000	101.48378				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	100.43620	0.00000	100.41497				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.57488	0.00000	101.55331				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.37189	0.00000	101.35097				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.20031	0.00000	101.17935				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.30150	0.00000	100.28058				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.50613	0.00000	88.48765				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.28517	0.00000	100.26534				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	100.89752	0.00000	100.87755				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.98593	0.00000	100.96418				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.86078	0.00000	100.84065				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.28831	0.00000	101.26660				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.69453	0.00000	84.67542				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.69598	0.00000	101.67800				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.59873	0.00000	100.57796				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		99.96214	0.00000	99.94325		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000		99.96434	0.00000	99.94653		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.28632	0.00000	101.26601		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.96567	0.00000	99.94852		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000		99.96355	0.00000	99.94533		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000		99.96358	0.00000	99.94537		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.86286	0.00000	100.84418		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000		99.95769	0.00000	99.93655		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.28000		101.62671	10.32500	101.22607		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000		99.95796	0.00000	99.93696		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.31500		100.30682	10.36000	99.88673		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000		99.95769	0.00000	99.93655		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000		99.96218	0.00000	99.94328		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.26090	0.00000	100.24222		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.95500		102.20381	9.00000	102.11670		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000		103.45922	0.00000	103.43438		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000		100.38962	0.00000	100.36722		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000		101.08929	0.00000	101.07267		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	12.64500		113.15002	12.66500	113.03893		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.64671	0.00000	110.61224		0.00		0	0.00	
NET48	On 03/06/2014	Spot Bond	0.00000		101.57989	0.00000	101.56484		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000		100.34789	0.00000	100.32249		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.42000		160.95616	2.44000	160.84751		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond		9.25000	101.81957		9.27500	101.67566			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.13591		0.00000	100.11812			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.13451		0.00000	100.11767			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.88000	103.24226		9.90500	103.09754			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.41454		0.00000	100.39541			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.49012		0.00000	100.47300			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.39437		0.00000	100.37616			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.39070		0.00000	100.37265			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.40565		0.00000	100.38692			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.08000	103.77825		10.10500	103.60838			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.42063		0.00000	100.40122			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.40572		0.00000	100.38699			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.41459		0.00000	100.39545			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		10.28000	103.24007		10.30500	103.09554			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.44449		0.00000	100.42400			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.42660		0.00000	100.40693			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.42055		0.00000	100.40114			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.53343		0.00000	100.50887			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.49726		0.00000	100.47435			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.43247		0.00000	100.41252			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.45500	104.70541		7.50000	104.67859			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		9.02000	115.76376		9.02500	115.71543			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.40000	121.22669		9.42500	121.03469			0.00	0	751,500,000.00
NRA023	On 31/05/2023	Spot Bond		2.31500	165.08004		2.33500	164.80691			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.61500	124.11589		9.66000	123.68177			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.01419		0.00000	100.99456			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.98625		0.00000	100.96712			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.06144		0.00000	101.04098			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.88672		0.00000	100.86752			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.59253		0.00000	101.57437			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.88593		0.00000	99.86680			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.35548		0.00000	100.33627			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.36830		0.00000	100.34842			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.39678		0.00000	100.37399			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.50615		0.00000	100.47723			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.15868		100.00000	16.11822			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.74538		100.00000	29.67172			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.23500	105.98411		7.28000	105.89486			0.00	0	40,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.06254		100.00000	15.02482			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.12000		0.00000	98.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.95403		100.00000	45.84023			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.58872		0.00000	100.57021			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.83461		0.00000	100.81643			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.30957		0.00000	100.29161			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.23778		0.00000	100.21985			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.54447		0.00000	100.52845			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.41636		0.00000	100.40034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000	100.39671	0.00000	100.37888		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	102.25138	0.00000	102.23147		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.17244	0.00000	100.15628		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.01786	0.00000	100.00000		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.01756	0.00000	100.00000		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.01825	0.00000	99.99995		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.01852	0.00000	100.00000		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.01791	0.00000	100.00000		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.01926	0.00000	99.99994		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.01931	0.00000	100.00000		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.01854	0.00000	100.00000		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.02037	0.00000	99.99992		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.02024	0.00000	100.00000		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.01929	0.00000	100.00000		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.81000	0.00000	100.79164		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.83718	0.00000	100.81827		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.84941	0.00000	100.83026		0.00		0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.87659	0.00000	100.85688		0.00		0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.99337	0.00000	100.97131		0.00		0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.02051	0.00000	100.99790		0.00		0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	100.98055	0.00000	100.95930		0.00		0	0.00	
R009	On 15/09/2014	Spot Bond	7.00500	103.16630	7.05000	103.12481		0.00		0	0.00	
R009P	On 15/09/2014	Spot Bond	6.89500	96.69388	6.93000	96.65991		0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	8.35500	38.18757	8.40000	37.98549		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157		On 15/09/2015	Spot Bond	7.00500	109.15914		7.05000	109.07203			4,347,059,888,673,000.00	20,565,294,600	85,256,736,800.00
R158		On 15/09/2015	Spot Bond	7.00500	109.15914		7.05000	109.07203			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.90500	90.36856		6.95000	90.29318			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.00500	114.72597		7.05000	114.59388			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.83500	84.58002		6.88000	84.47284			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.53500	117.58079		8.58000	117.17275			5,167,188,859,500,000.00	05,411,700,000	62,783,529,900.00
R187P		On 21/12/2026	Spot Bond	8.27500	35.53291		8.32000	35.32962			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.19500	33.11376		8.24000	32.91008			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.91000	273.17632		1.93000	272.71099			2,552,906,000,000.00	1,336,600,000	26,810,622,100.00
R201		On 21/12/2014	Spot Bond	6.52500	103.69995		6.56000	103.65554			2,910,150,000,000.00	446,000,000	96,254,576,800.00
R202		On 07/12/2033	Spot Bond	2.12000	212.32579		2.12000	212.29398			669,920,000,000.00	316,000,000	50,745,900,000.00
R2023		On 28/02/2023	Spot Bond	8.41500	96.24816		8.44500	96.04569			1,957,992,102,000,000.00	32,678,800,000	24,505,800,000.00
R203		On 15/09/2017	Spot Bond	7.69500	101.73760		7.71500	101.65586			1,538,304,676,722,000.00	99,909,639,600	91,108,947,000.00
R2030		On 31/01/2030	Spot Bond	8.97000	92.87211		9.00500	92.57428			1,960,393,499,103,000.00	18,549,999,900	52,034,799,900.00
R2037		On 31/01/2037	Spot Bond	9.10500	95.28451		9.16000	94.76232			2,723,357,398,500,000.00	99,105,700,000	14,444,300,000.00
R204		On 21/12/2018	Spot Bond	7.93000	102.16584		7.93500	102.12445			3,412,344,543,829,000.00	30,308,265,300	72,017,453,900.00
R2048		On 28/02/2048	Spot Bond	9.19500	95.80848		9.24500	95.29061			357,704,809,500,000.00	38,902,100,000	25,011,931,100.00
R207		On 15/01/2020	Spot Bond	8.20000	96.89233		8.22500	96.75984			5,506,974,923,140,000.00	71,582,307,700	94,518,977,600.00
R208		On 31/03/2021	Spot Bond	8.32000	94.89319		8.34500	94.74764			4,720,461,954,624,000.00	67,363,215,700	34,658,273,800.00
R209		On 31/03/2036	Spot Bond	9.04000	76.43271		9.09000	76.04132			2,315,834,552,040,000.00	56,176,388,500	20,256,070,600.00
R210		On 31/03/2028	Spot Bond	2.05000	161.17289		2.05000	161.14904			1,380,470,000,000.00	673,400,000	19,789,800,000.00
R211		On 31/01/2017	Spot Bond	1.00000	126.26294		1.00000	126.24786			12,709,010,000,000.00	12,709,010,000	24,386,600,000.00
R212		On 31/01/2022	Spot Bond	1.87000	128.64984		1.87000	128.63140			6,216,254,000,000.00	3,324,200,000	89,843,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.94000	83.56274		8.97500	83.27854			3,072,753,806,730,000.00	43,708,479,500	13,993,283,300.00
R214	On 28/02/2041	Spot Bond		9.11500	74.21935		9.16500	73.81381			3,956,970,986,000,000.00	34,116,400,000	00,835,576,700.00
R225C	On 15/03/2014	Spot Bond		6.39500	93.98939		6.39500	93.98938			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.49500	96.87969		6.53000	96.84662			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.06500	93.34529		7.11000	93.28735			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.90500	90.36856		6.95000	90.29318			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.82500	87.48739		6.87000	87.39556			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.83500	84.58002		6.88000	84.47284			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.58000	98.31623		6.61500	98.28992			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.53000	95.22777		6.56500	95.18632			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.97500	91.71768		7.02000	91.65003			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.84500	88.82315		6.89000	88.73861			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.82500	85.92134		6.87000	85.82093			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.88500	82.95306		6.93000	82.83799			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.67000	78.23594		7.69000	78.17061			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.72000	75.21009		7.74000	75.13996			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.93500	71.77927		7.94000	71.74921			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.91500	69.10336		7.92000	69.07280			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.89500	66.54002		7.90000	66.50903			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.88500	64.04859		7.89000	64.01724			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.16000	60.60762		8.18500	60.50322			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.14000	58.30747		8.16500	58.20006			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.24000	55.63772		8.26500	55.52845			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.21000	53.55578		8.23500	53.44422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	8.18000	51.56663	8.20500	51.45306				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.15000	49.66568	8.17500	49.55037				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.11000	47.89123	8.13500	47.77432				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.07000	46.19795	8.09500	46.07968				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.47500	42.66897	8.52000	42.47066				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.43500	41.10377	8.48000	40.90392				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.39500	39.61123	8.44000	39.41012				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.35500	38.18757	8.40000	37.98549				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.31500	36.82924	8.36000	36.62645				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.27500	35.53291	8.32000	35.32962				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.23500	34.29541	8.28000	34.09183				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.19500	33.11376	8.24000	32.91008				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.48217	0.00000	101.45660				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.47618	0.00000	100.45306				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.51509	0.00000	101.48980				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.33249	0.00000	101.30857				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.69952	100.00000	13.66522				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.26959	100.00000	6.25406				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.06385	100.00000	17.02251				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.22971	0.00000	100.21008				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.40362	0.00000	101.38455				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.14010	0.00000	100.11973				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.53739		0.00000	100.51952			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	99.89531		0.00000	99.87789			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.51770		0.00000	100.50152			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.57048		0.00000	100.55265			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.01737		0.00000	100.99769			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.50472		0.00000	100.48506			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.24453		0.00000	101.22418			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.82849		0.00000	100.80829			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.15893		0.00000	100.13885			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.17714		0.00000	101.15940			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.99119		0.00000	100.97165			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	101.98502		0.00000	101.96901			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.34594		0.00000	100.32618			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.21853		0.00000	100.19778			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.28453		0.00000	100.26468			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	101.11394		0.00000	101.08575			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	102.23374		0.00000	102.20244			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.47616		0.00000	101.44335			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.32274		0.00000	101.29335			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.32274		0.00000	101.29335			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.74574		0.00000	102.22963			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.71568		0.00000	102.50266			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.22263		0.00000	100.19447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	103.65129		12.35000	103.61698			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.18708		0.00000	100.16351			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.55231		100.00000	13.51837			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.17455		0.00000	100.15244			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.61754		0.00000	100.59570			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.26622		0.00000	101.24424			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.10552		0.00000	101.08392			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.49297		0.00000	100.46903			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.35342		100.00000	2.34765			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.21796		100.00000	10.19266			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.53522		100.00000	23.47628			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.88557		100.00000	13.86855			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	18.82145		100.00000	18.77432			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.86592		0.00000	104.81983			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.00822		0.00000	101.96529			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.62000	105.80583		9.64500	105.65068			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.66500	101.56886		9.69500	101.35735			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09000	103.90277		10.12500	103.60725			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.47048		0.00000	97.62741			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.25500	109.44812		8.30000	109.31301		4,953,000,000,000.00	0.00	600,000,000	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.46888		0.00000	100.44711			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.74500	102.55255		9.76500	102.46478			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.02636		0.00000	101.00544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.02029		0.00000	100.00011			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.01843		0.00000	100.99690			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.05564		0.00000	101.03376			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.03429		0.00000	101.01282			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.10500		104.70107		8.15000	104.62736			0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.53000		99.92380		9.53500	99.88208			0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		133.73950		2.60000	133.71770			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.46500		107.02789		8.51000	106.93890			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.32500		107.22974		8.37000	107.14092			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.25500		107.33086		8.30000	107.24213			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.09500		97.58539		9.11500	97.50399			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.40000		107.12154		8.44500	107.03263			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.36500		107.17201		8.41000	107.08315			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.01813		0.00000	99.99998			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.21361		0.00000	100.20023			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		99.86016		0.00000	99.83677			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.41019		0.00000	101.38996			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.74500		100.36386		8.76500	100.28058			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.27162		0.00000	101.25306			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		99.88740		0.00000	99.86857			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		103.98256		0.00000	103.95733			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.47000		106.01777		9.49500	105.85855			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.18500		102.45808		10.23000	102.12273			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.62365		0.00000	100.60201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22		On 24/05/2015	Spot Bond	0.00000	101.07965		0.00000	101.06233			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.69854		0.00000	100.67896			0.00	120,000,000	40,000,000.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.17983		0.00000	103.15756			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	9.03000	102.11942		9.03500	102.07422			0.00	0	1,000,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	9.14038		100.00000	9.11993			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	10.01500	101.42551		10.04500	101.21138			0.00	0	1,000,000,000.00
SBS3		On 25/05/2026	Spot Bond	9.23500	95.05992		9.28000	94.72853			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	10.02000	95.40300		10.04500	95.25213			0.00	0	21,300,000.00
SBS9		On 07/07/2016	Spot Bond	8.18500	108.85773		8.23000	108.73658			0.00	0	51,300,000.00
SBSI11		On 07/12/2023	Spot Bond	2.44000	262.15665		2.46000	261.70978			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.70000	123.84264		1.70000	123.82546			0.00	0	250,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	105.12000		0.00000	105.12000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	2.27000	121.91286		2.27000	121.89404			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	102.96010		6.50000	102.94201			0.00	0	10,000,000,000.00
SHS01		On 15/12/2016	Spot Bond	0.00000	99.99667		0.00000	99.97595			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	101.46762		0.00000	101.44772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	103.23371		0.00000	103.21222			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.72500	99.18832		9.74500	99.10822			0.00	0	20,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.07074		0.00000	100.97100			0.00	0	2,019,400,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.22892		0.00000	101.20916			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	99.87974		0.00000	99.85972			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	99.89815		0.00000	99.88107			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.72584		0.00000	100.70838			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.19157		100.00000	9.16855			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.11969		0.00000	100.02170			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.30500	103.67886		8.35000	103.55704			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.53000	97.79572		9.53500	97.75321			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.04500	97.73004		9.06500	97.64862			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.53070		0.00000	100.51209			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.48138		0.00000	100.46184			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.60556		0.00000	100.58663			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.48482		0.00000	100.46515			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.94284		0.00000	100.92240			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.79500	103.78284		8.81500	103.71725			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.24969		0.00000	101.23086			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.38995		0.00000	101.37147			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.09098		0.00000	101.07147			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.00000	94.69361		10.02500	94.56255			0.00	0	2,459,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.30756		0.00000	100.28624			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.83557		0.00000	99.81492			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond			0.00000		100.93155		0.00000	100.91091			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond			9.92800		87.30714		9.95300	87.17221			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			9.99000		87.03054		10.01500	86.89599			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			7.77000		102.78138		7.80500	102.73414			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			9.46000		91.49223		9.48500	91.36553			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		99.99975		0.00000	99.98007			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			8.87500		98.22382		8.89500	98.14236			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.69000		101.98408		2.70000	101.86906			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.88000		98.53320		8.88500	98.49099			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond			0.00000		100.60496		0.00000	100.58818			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.50737		0.00000	100.48128			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond			0.00000		100.39912		0.00000	100.37871			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.95500		106.36778		10.00000	106.00986			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.27134		0.00000	100.25242			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond			0.00000		99.61443		0.00000	99.59506			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond			0.00000		99.99990		0.00000	99.98129			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.17000		74.96512		10.20500	74.71984			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond			0.00000		100.28529		0.00000	100.26442			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond			0.00000		100.96624		0.00000	100.94880			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		101.02770		0.00000	101.00749			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond			0.00000		100.00000		0.00000	99.98521			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond			0.00000		99.46775		0.00000	99.45297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1047	On 30/04/2014	Spot Bond	0.00000	99.36378		0.00000	99.34898			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.36399		0.00000	99.34919			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.23139		0.00000	99.21538			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.10542		0.00000	99.08945			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.08942		0.00000	99.07345			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.05664		0.00000	99.04065			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.05796		0.00000	99.04199			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.99222		0.00000	98.97623			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.69010		0.00000	99.68510			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.95867		0.00000	98.94265			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.86826		0.00000	98.85209			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.74441		0.00000	99.72843			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.67944		0.00000	99.66341			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.61562		0.00000	99.59960			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.64735		0.00000	98.63125			0.00	0	0.00
SY1064	On 17/04/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.46500	106.74214		7.51000	106.65333			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.13500	103.22140		9.18000	102.88193			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	79.46669		100.00000	79.30284			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	61.45151		100.00000	61.29934			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.25176		100.00000	27.18351			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.33000	99.95985		7.36500	99.93951			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.90873		0.00000	100.89097			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.77042		0.00000	100.75257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.45658	0.00000	100.43976				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.27290	0.00000	100.25388				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.45189	0.00000	99.43747				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		81.09190	0.00000	81.79220				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.40321	0.00000	100.38653				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000		6.83796	100.00000	6.82102				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	100.00000		1.14722	100.00000	1.14438				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.76643	0.00000	100.74862				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.25500		102.09883	8.30000	101.98040				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.97224	0.00000	100.95281				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.00307	0.00000	100.98308				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.25968	7.83000	101.23820				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.95527	0.00000	100.93614				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.99382	0.00000	100.97400				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.93995	0.00000	100.91908				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.95527	0.00000	100.93614				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.99382	0.00000	100.97400				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.15316	7.16000	101.13350				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.06931	0.00000	101.04814				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.06316	0.00000	101.04210				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.21088	0.00000	101.18717				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.19088	0.00000	101.16753				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.79295	0.00000	101.75872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.72425		0.00000	101.69126			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.95373		0.00000	100.93463			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.00307		0.00000	100.98308			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.30671		8.73000	101.28280			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.94911		0.00000	100.93008			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.99382		0.00000	100.97400			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.40000		97.02242		9.40500	96.98073			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.07240		0.00000	101.05117			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.05546		0.00000	101.03453			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.20780		0.00000	101.18414			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.20166		0.00000	101.17810			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.68605		0.00000	101.65375			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.69215		0.00000	101.65976			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.00975		0.00000	100.99020			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.68792		101.06155	6.67120			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.94911		0.00000	100.93008			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		109.73307		0.00000	109.71372			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		101.08779		0.00000	101.06630			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.14936		0.00000	101.12675			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.79906		0.00000	101.76472			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.40944		0.00000	101.39097			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.98644		0.00000	100.96731			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.00198		0.00000	100.98257			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.98644		0.00000	100.96731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.00198		0.00000	100.98257			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.00975		0.00000	100.99020			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.97712		0.00000	100.95815			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.00198		0.00000	100.98257			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.08740		0.00000	101.06648			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.08740		0.00000	101.06648			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.08740		0.00000	101.06648			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.21158		0.00000	101.18846			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.24261		0.00000	101.21894			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.20382		0.00000	101.18084			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.82347		0.00000	101.78948			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.86213		0.00000	101.82745			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.84667		0.00000	101.81226			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.75500	107.82852		8.80000	107.75495			3,144,796,000,000.00	359,200,000	1,169,100,000.00
TL20	On 22/02/2020	Spot Bond	8.37500	89.58979		8.40000	89.46477			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.60500	105.13520		8.62500	105.04827			0.00	0	5,923,800,000.00
TN20	On 17/09/2020	Spot Bond	9.52000	104.69655		9.54500	104.54750			52,360,000,000.00	5,500,000	15,878,300,000.00
TN23	On 06/11/2023	Spot Bond	9.59500	111.38112		9.62500	111.15718			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68500	99.43252		9.73000	99.10283			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68000	97.18379		9.72500	96.83620			111,320,000,000.00	11,500,000	6,792,306,300.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.79322		0.00000	100.77560			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.41753		0.00000	100.39826			0.00	0	1,586,229,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.64987		0.00000	100.63146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.56094		0.00000	100.54148			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.57595		0.00000	100.55596			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.57744		0.00000	100.55740			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.65119		0.00000	100.62860			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.80410		0.00000	100.77621			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.14205		0.00000	101.12401			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.23088		0.00000	101.21225			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.25997		0.00000	101.24092			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.55913		0.00000	99.54444			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.44492		0.00000	99.43031			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.12800		0.00000	99.11296			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.94624		0.00000	98.93160			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	99.97035		0.00000	99.95552			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.74787		0.00000	99.73304			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.86530		0.00000	96.84946			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.33428		0.00000	99.31948			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.16067		0.00000	96.14468			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.98613		0.00000	95.97033			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.69410		0.00000	98.67892			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.01492		0.00000	97.99941			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.87924		0.00000	94.86272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP157	On 07/08/2014	Spot Bond		0.00000	97.56596		0.00000	97.54881			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	93.79001		0.00000	93.77085			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	97.35929		0.00000	97.34236			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	93.68689		0.00000	93.67211			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	93.43773		0.00000	93.41909			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.54797		100.00000	12.51655			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	94.98871		100.00000	94.74884			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.95825		0.00000	100.94327			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.92830		0.00000	100.91333			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.89836		0.00000	100.88338			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond		100.00000	95.58913		100.00000	95.34652			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.85344		0.00000	100.83847			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.82349		0.00000	100.80852			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.45145		0.00000	100.43533			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.45743		0.00000	100.44060			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.42205		0.00000	100.40582			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond		0.00000	100.09649		0.00000	100.08041			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	101.02822		0.00000	101.01108			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.51436		0.00000	100.49599			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.90493		0.00000	100.88985			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.45836		0.00000	100.44199			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.72000	105.32779		9.74500	105.17248			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	101.12455		0.00000	101.10647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	101.12610	0.00000	101.10450				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.57959	0.00000	101.55597				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.03500	100.57527	10.05500	100.49083				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	99.83624	0.00000	101.21725				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.84429	0.00000	99.82701				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.68852	0.00000	100.66940				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.71182	0.00000	100.69204				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.71287	0.00000	100.69306				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.81702	0.00000	101.36666				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.81170	0.00000	101.40883				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.36500	113.96553	7.41000	113.84670				0.00	0	29,600,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.53717	1.48000	232.50633				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.30500	104.62378	7.35000	104.55148				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.20000	104.92315	8.22000	104.84378				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.48500	104.84082	8.49000	104.79580				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.82500	103.53333	8.85000	103.39062				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.86000	103.44491	8.88500	103.28857				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.95500	91.57520	7.00000	91.50656				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.55000	99.76726	6.58500	99.74806				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.56000	98.16515	6.59500	98.13813				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.88500	89.80873	6.93000	89.72992				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.54000	95.58502	6.57500	95.54522				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.95500	91.55791	7.00000	91.48917				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.87500	65.22185	7.88000	65.19057				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond							0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>59,539,963,920,111,000.00</b>	<b>11,924,425,800</b>	<b>'87 855 033 800.00</b>
<b>Grand Total:</b>										<b>59,539,966,197,301,900.00</b>	<b>11,924,622,034</b>	<b>'87 859 427 910.00</b>