



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 10/03/2014	Any day expiry	10.63810	10.63810	10.73750	10.73750			13.00	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Call	15.99450	0.01599	47.66750	0.04767	14.73	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.64440	10.64440	10.74860	10.74860			13.42	969,853,861.60	91,114	1,419,117.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.06840	0.00007	0.08200	0.00008	18.77	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.12930	0.00013	0.13410	0.00013	17.95	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.17890	0.00018	0.16980	0.00017	17.54	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.24830	0.00025	0.21630	0.00022	17.13	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.48370	0.00048	0.35680	0.00036	16.32	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.95490	0.00095	0.60390	0.00060	15.50	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	645.35490	0.64535	749.20390	0.74920	15.50	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	449.17400	0.44917	550.48170	0.55048	14.45	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	4.77400	0.00477	1.88170	0.00188	14.45	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	7.31760	0.00732	3.11990	0.00312	14.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	355.37400	0.35537	453.61910	0.45362	14.22	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	328.24800	0.32825	425.18240	0.42518	14.15	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	319.33800	0.31934	415.78810	0.41579	14.13	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	16.09990	0.01610	7.84080	0.00784	14.10	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	23.10730	0.02311	11.90380	0.01190	13.99	0.00	0	2,200.00

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	10.45	Call	226.84490	0.22684	316.17820	0.31618	226.845	13.87	860,422.71	3,793	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	32.44490	0.03244	17.57820	0.01758	32.445	13.87	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	44.57530	0.04458	25.27100	0.02527	44.575	13.76	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	188.97530	0.18898	273.87100	0.27387	188.975	13.76	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	154.33540	0.15434	234.00320	0.23400	154.335	13.64	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	123.30140	0.12330	196.98130	0.19698	123.301	13.53	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	78.90140	0.07890	48.38130	0.04838	78.901	13.53	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	117.55280	0.11755	189.95140	0.18995	117.553	13.51	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	96.14380	0.09614	163.16410	0.16316	96.144	13.42	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	101.74380	0.10174	64.56410	0.06456	101.744	13.42	203,487.60	2,000	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	83.91760	0.08392	144.53230	0.14453	83.918	13.64	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	76.52430	0.07652	132.83150	0.13283	76.524	13.79	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.74	Call	63.42580	0.06343	111.19650	0.11120	63.426	14.09	0.00	0	3,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	60.48050	0.06048	106.15950	0.10616	60.481	14.16	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	166.08050	0.16608	107.55950	0.10756	166.080	14.16	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	57.65920	0.05766	101.85890	0.10186	57.659	14.24	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	234.67990	0.23468	163.89140	0.16389	234.680	14.84	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	37.20020	0.03720	69.40260	0.06940	37.200	14.91	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	29.02780	0.02903	55.67110	0.05567	29.028	15.29	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	284.62780	0.28463	207.07110	0.20707	284.628	15.29	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	17.59930	0.01760	35.45250	0.03545	17.599	16.04	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	373.19930	0.37320	286.85250	0.28685	373.199	16.04	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	13.03330	0.01303	26.93720	0.02694	13.033	16.49	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	10.67670	0.01068	22.41370	0.02241	10.677	16.79	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	8.33410	0.00833	17.81070	0.01781	8.334	17.16	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	513.93410	0.51393	419.21070	0.41921	513.934	17.16	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	6.51730	0.00652	14.16070	0.01416	6.517	17.54	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	4.85050	0.00485	11.27160	0.01127	4.851	17.74	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	1.05890	0.00106	2.93690	0.00294	1.059	18.76	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.64760	10.64760	10.75190	10.75190		13.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.65890	10.65890	10.76330	10.76330		13.52	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00010	0.00000	0.00270	0.00000	0.000	22.61	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	564.02920	0.56403	667.03750	0.66704	564.029	13.13	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.66050	10.66050	10.76490	10.76490		13.57	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	227.86030	0.22786	165.50810	0.16551	227.860	14.39	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	4.01170	0.00401	7.18600	0.00719	4.012	19.84	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.67010	10.67010	10.77470	10.77470		13.52	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	153.42820	0.15343	213.74660	0.21375	153.428	13.67	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	137.25680	0.13726	191.85010	0.19185	137.257	13.87	0.00	0	10,000.00
\$ / R	On 25/04/2014	Any day expiry			10.70820	10.70820	10.81350	10.81350		13.85	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.05630	0.00006	0.04090	0.00004	0.056	20.13	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	782.98910	0.78299	884.59900	0.88460	782.989	13.37	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	275.27740	0.27528	219.31700	0.21932	275.277	14.26	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	20.18740	0.02019	26.96430	0.02696	20.187	19.54	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.76110	10.76110	10.86750	10.86750		13.89	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.76280	10.76280	10.86930	10.86930		13.91	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.28940	0.00029	0.28750	0.00029	0.289	18.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	679.69930	0.67970	775.43960	0.77544	679.699	12.99	0.00	0	5,500.00

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 28/05/2014	Any day expiry		10.76450	10.76450	10.87100	10.87100		13.92	0.00	0	0.00
\$ / R	10.80	Put	307.38920	0.30739	256.73710	0.25674	307.389	14.11	0.00	0	500.00		
\$ / R	12.20	Call	44.29500	0.04430	53.14920	0.05315	44.295	19.54	0.00	0	500.00		
\$ / R		On 13/06/2014	Foreign Exchange Future		10.79290	10.79290	10.90000	10.90000		14.16	1,133,017,056.20	104,978	310,896.00
\$ / R	8.64	Put	1.31820	0.00132	1.15640	0.00116	1.318	16.59	0.00	0	24,582.00		
\$ / R	8.78	Put	1.92750	0.00193	1.63420	0.00163	1.928	16.19	0.00	0	15,489.00		
\$ / R	8.80	Put	2.03570	0.00204	1.72670	0.00173	2.036	16.13	0.00	0	920.00		
\$ / R	9.75	Put	24.58050	0.02458	20.39350	0.02039	24.581	13.59	0.00	0	250.00		
\$ / R	9.78	Put	26.86010	0.02686	21.93860	0.02194	26.860	13.56	0.00	0	920.00		
\$ / R	9.80	Put	28.47830	0.02848	23.02880	0.02303	28.478	13.54	0.00	0	6.00		
\$ / R	9.97	Put	45.86210	0.04586	37.46850	0.03747	45.862	13.37	0.00	0	24,582.00		
\$ / R	10.00	Put	49.69630	0.04970	40.67430	0.04067	49.696	13.34	0.00	0	15,000.00		
\$ / R	10.01	Put	51.03190	0.05103	41.79180	0.04179	51.032	13.33	0.00	0	50.00		
\$ / R	10.13	Put	69.47620	0.06948	57.30130	0.05730	69.476	13.21	0.00	0	15,489.00		
\$ / R	10.15	Put	73.01740	0.07302	60.29270	0.06029	73.017	13.19	0.00	0	47,500.00		
\$ / R	10.45	Call	499.80870	0.49981	0.00000	0.00000	499.809	13.48	1,895,774.40	3,793	0.00		
\$ / R	10.50	Put	176.30560	0.17631	144.12440	0.14412	176.306	13.58	0.00	0	15,000.00		
\$ / R	10.57	Put	205.77270	0.20577	169.85980	0.16986	205.773	13.72	0.00	0	11,250.00		
\$ / R	10.63	Put	233.16520	0.23317	194.00680	0.19401	233.165	13.83	0.00	0	11,250.00		
\$ / R	10.65	Put	242.73140	0.24273	202.48440	0.20248	242.731	13.87	0.00	0	2,350.00		
\$ / R	10.75	Put	293.75180	0.29375	248.06500	0.24806	293.752	14.07	0.00	0	2,000.00		
\$ / R	10.80	Call	314.11450	0.31411	372.82490	0.37282	314.115	14.16	0.00	0	6.00		
\$ / R	10.90	Put	383.32880	0.38333	326.18010	0.32618	383.329	14.51	0.00	0	7,000.00		
\$ / R	11.00	Call	242.94350	0.24294	287.76030	0.28776	242.943	14.86	0.00	0	5,000.00		
\$ / R	11.00	Put	450.04350	0.45004	387.76030	0.38776	450.043	14.86	0.00	0	5,000.00		
\$ / R	11.10	Call	213.79940	0.21380	253.86240	0.25386	213.799	15.21	0.00	0	6,000.00		
\$ / R	11.12	Call	208.42670	0.20843	247.58580	0.24759	208.427	15.28	0.00	0	2,000.00		
\$ / R	11.13	Call	205.79340	0.20579	244.50890	0.24451	205.793	15.32	0.00	0	2,000.00		
\$ / R	11.18	Call	193.15820	0.19316	229.70690	0.22971	193.158	15.49	0.00	0	2,000.00		
\$ / R	11.20	Call	188.34040	0.18834	224.04980	0.22405	188.340	15.56	0.00	0	15,000.00		
\$ / R	11.50	Put	837.82070	0.83782	755.27770	0.75528	837.821	16.65	0.00	0	600.00		
\$ / R	11.50	Call	130.72070	0.13072	155.27770	0.15528	130.721	16.65	0.00	0	5,000.00		
\$ / R	11.60	Call	116.49470	0.11649	138.33120	0.13833	116.495	17.03	0.00	0	250.00		
\$ / R	12.00	Put	1,282.63610	1.28264	1,189.39920	1.18940	1,282.636	18.53	0.00	0	300.00		
\$ / R	12.00	Call	75.53610	0.07554	89.39920	0.08940	75.536	18.53	0.00	0	49,182.00		
\$ / R	12.05	Call	71.76240	0.07176	84.86380	0.08486	71.762	18.72	0.00	0	21,000.00		
\$ / R	12.24	Call	59.47250	0.05947	70.08440	0.07008	59.473	19.42	0.00	0	15,489.00		
\$ / R		On 18/06/2014	Any day expiry		10.80240	10.80240	10.90960	10.90960		14.18	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.81950	10.81950	10.92690	10.92690		14.28	0.00	0	0.00
\$ / R	8.30	Put	1.07640	0.00108	0.97330	0.00097	1.076	17.81	0.00	0	4,700.00		
\$ / R	10.82	Call	344.10570	0.34411	403.07540	0.40308	344.106	14.34	0.00	0	4,700.00		
\$ / R		On 30/06/2014	Any day expiry		10.82530	10.82530	10.93270	10.93270		14.26	0.00	0	0.00
\$ / R	10.80	Put	334.12810	0.33413	287.42900	0.28743	334.128	14.26	0.00	0	500.00		
\$ / R	12.40	Call	68.89200	0.06889	79.97360	0.07997	68.892	19.71	0.00	0	500.00		
\$ / R		On 28/07/2014	Any day expiry		10.87860	10.87860	10.98660	10.98660		14.52	0.00	0	0.00
\$ / R	8.30	Put	2.34030	0.00234	2.13200	0.00213	2.340	17.49	0.00	0	4,700.00		
\$ / R	10.82	Call	423.01890	0.42302	484.48720	0.48449	423.019	14.46	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.88050	10.88050	10.98850	10.98850		14.67	0.00	0	0.00

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\$ / R	On 29/07/2014	Any day expiry	10.80	Put	354.78170	0.35478	308.65990	0.30866	354.782	14.45	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	540.84690	0.54085	479.90430	0.47990	540.847	15.28	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	130.70070	0.13070	150.28230	0.15028	130.701	18.37	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	87.13570	0.08714	99.70880	0.09971	87.136	20.02	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.92630	10.92630	11.03470	11.03470		14.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	163.15070	0.16315	143.55460	0.14355	163.151	13.56	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	168.37570	0.16838	191.76180	0.19176	168.376	18.15	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.93580	10.93580	11.04430	11.04430		14.71	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	369.37330	0.36937	324.49850	0.32450	369.373	14.50	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	104.78190	0.10478	118.61740	0.11862	104.782	20.28	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.93770	10.93770	11.04630	11.04630		14.71	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.18050	0.00418	3.77390	0.00377	4.181	17.33	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	438.69270	0.43869	495.71150	0.49571	438.693	14.88	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.97270	10.97270	11.08200	11.08200		14.88	14,813,145.00	1,350	14,867.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	14.19950	0.01420	12.55380	0.01255	14.200	16.30	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	16.21280	0.01621	14.41220	0.01441	16.213	16.11	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	16.75690	0.01676	14.91510	0.01492	16.757	16.06	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	19.74170	0.01974	17.65980	0.01766	19.742	15.82	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	67.13070	0.06713	61.57400	0.06157	67.131	13.94	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	82.29490	0.08229	73.81560	0.07382	82.295	13.76	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	99.55770	0.09956	85.66450	0.08566	99.558	13.74	248,894.25	2,500	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	139.77180	0.13977	122.46100	0.12246	139.772	13.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	144.61500	0.14461	126.91730	0.12692	144.615	13.70	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	149.57780	0.14958	131.49290	0.13149	149.578	13.69	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	190.84310	0.19084	169.67810	0.16968	190.843	13.66	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	236.09600	0.23610	205.39820	0.20540	236.096	13.88	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	257.24360	0.25724	221.69790	0.22170	257.244	13.99	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	484.30510	0.48431	544.13610	0.54414	484.305	14.88	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	308.68680	0.30869	348.39050	0.34839	308.687	16.42	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	215.25910	0.21526	242.93570	0.24294	215.259	17.81	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	178.66610	0.17867	201.86330	0.20186	178.666	18.55	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	169.39410	0.16939	191.31950	0.19132	169.394	18.77	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	165.00120	0.16500	186.31880	0.18632	165.001	18.88	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	159.72570	0.15973	180.31100	0.18031	159.726	19.01	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	131.72710	0.13173	148.35960	0.14836	131.727	19.86	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.99510	10.99510	11.10480	11.10480		15.34	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	383.14140	0.38314	339.98880	0.33999	383.141	14.60	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	119.67630	0.11968	133.81030	0.13381	119.676	20.72	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.00120	11.00120	11.11110	11.11110		15.09	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	7.65740	0.00766	6.52470	0.00652	7.657	17.61	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	515.30080	0.51530	575.13580	0.57514	515.301	15.00	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.06230	11.06230	11.17340	11.17340		15.35	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	398.74540	0.39875	353.10050	0.35310	398.745	14.79	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	144.24240	0.14424	154.85390	0.15485	144.242	21.19	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.07460	11.07460	11.18580	11.18580		15.37	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	158.45560	0.15846	138.00040	0.13800	158.456	14.04	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	319.21220	0.31921	352.86410	0.35286	319.212	17.50	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.11740	11.11740	11.22950	11.22950		15.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	407.50670	0.40751	361.51720	0.36152	407.507	14.85	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	165.53160	0.16553	169.92520	0.16993	165.532	22.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.15240	11.15240	11.26560	11.26560		15.68	0.00	0	12,380.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	66.46250	0.06646	59.48010	0.05948	66.463	15.04	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	104.29070	0.10429	94.08490	0.09408	104.291	14.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	118.43270	0.11843	107.06370	0.10706	118.433	14.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	137.51620	0.13752	124.60330	0.12460	137.516	14.18	0.00	0	20,006.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	238.25720	0.23826	211.92590	0.21193	238.257	14.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	297.75310	0.29775	267.30090	0.26730	297.753	14.41	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	363.17650	0.36318	323.10400	0.32310	363.177	14.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	423.08050	0.42308	376.44020	0.37644	423.081	14.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	481.95300	0.48195	431.86010	0.43186	481.953	15.19	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	673.71590	0.67372	734.67780	0.73468	673.716	15.34	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	521.31590	0.52132	469.07780	0.46908	521.316	15.34	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	579.99050	0.57999	524.78490	0.52478	579.991	15.57	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	586.01300	0.58601	530.51640	0.53052	586.013	15.59	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	641.49250	0.64149	583.34800	0.58335	641.493	15.79	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	366.76950	0.36677	401.55960	0.40156	366.769	17.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	220.17750	0.22018	240.74960	0.24075	220.178	19.93	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	214.12960	0.21413	234.04830	0.23405	214.130	20.07	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	197.40440	0.19740	215.50740	0.21551	197.404	20.47	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	195.66940	0.19567	213.58380	0.21358	195.669	20.52	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	137.78430	0.13778	158.74800	0.15875	137.784	25.54	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.15900	11.15900	11.27240	11.27240		15.68	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	413.13330	0.41313	367.08070	0.36708	413.133	14.89	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	178.98430	0.17898	185.80260	0.18580	178.984	22.52	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.25650	11.25650	11.37270	11.37270		16.00	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	423.59430	0.42359	379.47890	0.37948	423.594	15.01	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	216.05620	0.21606	219.81050	0.21981	216.056	23.84	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.31850	11.31850	11.43650	11.43650		16.13	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	428.13320	0.42813	386.10570	0.38611	428.133	15.05	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	241.62610	0.24163	245.11670	0.24512	241.626	24.36	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.36210	11.36210	11.48110	11.48110		16.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	192.54350	0.19254	176.38600	0.17639	192.543	14.63	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	481.25080	0.48125	434.10510	0.43411	481.251	15.30	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	265.38590	0.26539	270.66210	0.27066	265.386	22.96	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.38900	11.38900	11.50820	11.50820		16.40	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	435.40960	0.43541	394.50020	0.39450	435.410	15.19	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	256.63730	0.25664	271.59130	0.27159	256.637	24.87	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.46740	11.46740	11.58710	11.58710		16.59	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	442.44050	0.44244	401.27860	0.40128	442.441	15.34	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	263.51210	0.26351	292.40070	0.29240	263.512	24.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.53850	11.53850	11.65850	11.65850		16.83	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	447.50980	0.44751	407.03550	0.40704	447.510	15.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	261.06500	0.26107	283.61450	0.28361	261.065	24.68	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.58500	11.58500	11.70530	11.70530		16.93	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.61200	11.61200	11.73240	11.73240		16.96	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	451.64150	0.45164	411.53020	0.41153	451.642	15.53	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	254.96900	0.25497	271.17270	0.27117	254.969	24.64	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.69290	11.69290	11.81370	11.81370		17.15	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	454.72320	0.45472	415.37960	0.41538	454.723	15.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	261.01840	0.26102	285.15850	0.28516	261.018	24.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.76390	11.76390	11.88520	11.88520		17.24	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	456.26880	0.45627	416.47950	0.41648	456.269	15.63	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	260.10830	0.26011	278.05810	0.27806	260.108	24.42	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.84240	11.84240	11.96400	11.96400		17.32	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	457.66090	0.45766	416.23260	0.41623	457.661	15.66	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	262.49950	0.26250	287.69850	0.28770	262.500	24.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.91590	11.91590	12.03790	12.03790		17.46	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	457.27930	0.45728	420.22600	0.42023	457.279	15.66	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	274.35800	0.27436	300.18190	0.30018	274.358	24.12	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.98450	11.98450	12.10690	12.10690		17.60	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	455.32810	0.45533	423.02590	0.42303	455.328	15.63	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	264.56470	0.26456	286.67980	0.28668	264.565	24.19	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.04820	12.04820	12.17100	12.17100		17.58	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	454.86790	0.45487	426.78520	0.42679	454.868	15.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	249.78040	0.24978	272.50200	0.27250	249.780	24.03	0.00	0	300.00
\$ / R MAXI	On 12/03/2014	Any day expiry			10.63650	10.63650	10.74380	10.74380		13.32	0.00	0	0.00
\$ / R MAXI	On 12/03/2014	Any day expiry	10.75	Put	14,901.36370	0.14901	0.00000	0.00000	14,901.364	14.58	1,105,000.00	150	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.64440	10.64440	10.74860	10.74860		13.42	0.00	0	758.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,384.80360	0.01385	658.24410	0.00658	1,384.804	14.15	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	25,929.57840	0.25930	18,497.79340	0.18498	25,929.578	15.06	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	26,766.47710	0.26766	19,223.47000	0.19223	26,766.477	15.14	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.72500	10.72500	10.83060	10.83060		13.74	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	75,740.51640	0.75741	67,107.08080	0.67107	75,740.516	16.63	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.79290	10.79290	10.90000	10.90000		14.16	43,171.60	4	697.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.97270	10.97270	11.08200	11.08200		14.88	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.15240	11.15240	11.26560	11.26560		15.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.79800	17.79800	17.96290	17.96290		13.40	54,728,850.00	3,075	38,895.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.73	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	21.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.01700	0.00002	0.00000	0.00000	0.017	33.84	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.02080	0.00002	0.00000	0.00000	0.021	31.71	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.04480	0.00004	0.00000	0.00000	0.045	24.00	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	9.03870	0.00904	4.61560	0.00462	9.039	15.70	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	294.41530	0.29442	194.86770	0.19487	294.415	14.13	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	25.90500	0.02591	49.65020	0.04965	25.905	15.60	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	9.00970	0.00901	18.02200	0.01802	9.010	16.80	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.03420	18.03420	18.20390	18.20390		13.87	20,432,748.60	1,133	5,185.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	11.71860	0.01172	10.97800	0.01098	11.719	17.43	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	54.67790	0.05468	39.56570	0.03957	54.678	13.20	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	71.44520	0.07145	53.22850	0.05323	71.445	13.16	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	104.98530	0.10499	81.28860	0.08129	104.985	13.10	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	174.25730	0.17426	138.11130	0.13811	174.257	13.13	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	449.84960		0.44985		376.43010	0.37643	449.850	13.78	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	787.62890		0.78763		681.10630	0.68111	787.629	14.65	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	149.11760		0.14912		177.61720	0.17762	149.118	16.44	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	121.39260		0.12139		144.82100	0.14482	121.393	16.83	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.32100		18.32100		18.49400	18.49400		14.38	8,977,290.00	490	3,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.60560		18.60560		18.78470	18.78470		14.90	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	907.69750		0.90770		815.20140	0.81520	907.698	14.79	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.75180		18.75180		18.93570	18.93570		15.06	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	758.94330		0.75894		674.54070	0.67454	758.943	14.46	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	911.04050		0.91104		818.15090	0.81815	911.041	14.78	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	986.11670		0.98612		889.45180	0.88945	986.117	14.92	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	479.29950		0.47930		518.56960	0.51857	479.299	17.71	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	384.30190		0.38430		415.42030	0.41542	384.302	18.34	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	381.79850		0.38180		412.69730	0.41270	381.798	18.36	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.93500		18.93500		19.12330	19.12330		15.16	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10327		0.10327		0.10490	0.10490		15.22	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10476		0.10476		0.10642	0.10642		15.27	2,618.90	25	12,884.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10656		0.10656		0.10826	0.10826		16.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.73600		14.73600		14.75130	14.75130		12.65	74,888,352.00	5,082	78,991.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.02430		0.00002		0.00070	0.00000	0.024	24.54	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.03390		0.00003		0.00500	0.00001	0.034	22.65	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	10.55250		0.01055		15.09540	0.01510	10.553	15.24	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	2.72610		0.00273		4.04470	0.00404	2.726	17.17	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.94110		14.94110		14.95960	14.95960		13.50	24,518,345.10	1,641	24,658.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	56.47940		0.05648		58.26740	0.05827	56.479	12.93	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	62.59250		0.06259		64.43470	0.06443	62.593	12.90	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	111.55910		0.11156		113.52690	0.11353	111.559	12.72	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	180.61430		0.18061		180.19850	0.18020	180.614	12.91	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	370.42380		0.37042		368.18320	0.36818	370.424	13.39	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	111.47560		0.11148		115.93880	0.11594	111.476	17.01	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	106.94090		0.10694		111.20550	0.11121	106.941	17.14	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.19090		15.19090		15.21150	15.21150		14.20	17,165,717.00	1,130	12,778.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	228.02740		0.22803		224.33640	0.22434	228.027	13.22	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	236.27460		0.23627		232.42040	0.23242	236.275	13.22	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	308.12890		0.30813		313.89910	0.31390	308.129	16.33	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.44120		15.44120		15.46630	15.46630		14.78	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.73490		15.73490		15.76670	15.76670		15.23	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			411.22300		411.22300		408.93500	408.93500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			417.28500		417.28500		414.96300	414.96300			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			484.01000		484.01000		479.94100	479.94100			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			491.14500		491.14500		487.01600	487.01600			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			440.79800		440.79800		437.75600	437.75600			0.00	0	717.00
ALBI	On 07/08/2014	Index Future			447.29500		447.29500		444.20900	444.20900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			454.23700		454.23700		451.11100	451.11100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.65110		9.65110		9.64110	9.64110		11.89	78,173,910.00	8,100	16,274.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.72760		9.72760		9.71790	9.71790		11.84	2,305,441.20	237	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	55.49010		0.05549		57.97150	0.05797	55.490	11.64	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	252.91380		0.25291		249.27340	0.24927	252.914	11.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.52100		0.02752		27.08130	0.02708	27.521	13.32	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.82720		9.82720		9.81860	9.81860		12.03	4,717,056.00	480	2,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.92830		9.92830		9.92190	9.92190		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.04930		10.04930		10.04640	10.04640		12.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.68210		9.68210		9.70670	9.70670		12.95	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.79660		9.79660		9.82330	9.82330		13.47	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.93780		9.93780		9.96480	9.96480		13.52	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			168.41120		168.41120		-219.19820	-219.19820			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			782.98120		782.98120		835.29330	835.29330			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			855.79410		855.79410		911.66880	911.66880			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			58.80520		58.80520		72.31100	72.31100			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			396.38230		396.38230		409.43250	409.43250			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			750.20040		750.20040		803.46590	803.46590			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			92.23480		92.23480		97.93800	97.93800			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.06700		12.06700		12.09820	12.09820		13.27	0.00	0	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.24440		12.24440		12.27790	12.27790		13.99	0.00	0	2,501.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.46010		12.46010		12.49500	12.49500		14.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.74530		1.74530		1.75390	1.75390		13.28	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.76460		1.76460		1.77350	1.77350		14.55	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78990		1.78990		1.79900	1.79900		14.85	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60488		115.60488		115.60543	115.60543			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.32349		117.32349		117.32389	117.32389			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		9.70807	82.07476		9.79614	81.43071			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.80924	83.17635		9.90018	82.52270			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.90734	80.68406		10.00103	80.02184			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		439.62400	439.62400		436.64400	436.64400			0.00	0	304.00
GOVI	On 07/08/2014	GOVI		446.10500	446.10500		443.08100	443.08100			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		453.02800	453.02800		449.96600	449.96600			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		109.32165	109.32165		109.32248	109.32248			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		109.82443	109.82443		109.82526	109.82526			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		109.58739	109.58739		109.58759	109.58759			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		109.95391	109.95391		109.95411	109.95411			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		107.46973	107.46973		107.46997	107.46997			0.00	0	3,088.00
I2046	On 07/08/2014	Bond Future		109.06720	109.06720		109.06744	109.06744			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		109.43800	109.43800		109.44014	109.44014			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		114.18880	114.18880		114.18880	114.18880			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		114.48283	114.48283		114.48283	114.48283			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		201.15500	201.15500		201.29900	201.29900			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.14500	204.14500		204.29000	204.29000			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		207.33700	207.33700		207.48900	207.48900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		544.80800	544.80800		545.18600	545.18600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		552.68800	552.68800		553.07300	553.07300			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		5.75000	94.25000		5.75000	94.25000			188,495,000.00	8,000	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.95000	94.05000		6.00000	94.00000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.05000	93.95000		6.10000	93.90000			93,947,500.00	4,000	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.31000	93.69000		6.35000	93.65000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.41000	93.59000		6.45000	93.55000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.61000	93.39000		6.67000	93.33000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.71000	93.29000		6.77000	93.23000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.23000	92.77000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.53000	92.47000		7.61000	92.39000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.74000	92.26000		7.79000	92.21000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.88000	92.12000		7.92000	92.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.02000	91.98000		8.06000	91.94000			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			9.01950		9.01950		9.04460	9.04460		11.25	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.09910		9.09910		9.12780	9.12780		9.72	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.17630		9.17630		9.20450	9.20450		11.48	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.38440		1.38440		1.37240	1.37240			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.38430		1.38430		1.37240	1.37240			207,645.00	150	225.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.38440		1.38440		1.37260	1.37260			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.69360		9.69360	0.10316	9.54720	9.54720		15.68	0.00	0	2,000.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.68920		9.68920	0.10316	9.54290	9.54290		15.72	999,518.49	1,000	1,000.00
R157	On 08/05/2014	Bond Future			7.11040		110.16844		7.26707	109.96023		1.78	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.38340		111.79245		7.57899	111.58116		1.58	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.73585		106.71393		7.99097	106.50151		1.43	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			8.50697		119.33880		8.62086	118.38266		12.05	2,983,470.00	25	51,754.00
R186	On 08/05/2014	Bond Future	7.50	Call	181.91000		0.18191		128.10000	0.12810	181.910	11.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,434.04000		1.43404		1,129.82000	1.12982	1,434.040	11.89	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,943.52000		1.94352		1,562.30000	1.56230	1,943.520	11.94	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,397.52000		2.39752		2,919.00000	2.91900	2,397.520	11.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,338.64000		2.33864		1,903.98000	1.90398	2,338.640	11.97	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,513.37000		3.51337		2,945.72000	2.94572	3,513.370	12.05	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,342.27000		1.34227		1,705.39000	1.70539	1,342.270	12.08	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	871.02000		0.87102		1,140.25000	1.14025	871.020	12.18	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	692.09000		0.69209		920.01000	0.92001	692.090	12.24	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	481.65000		0.48165		655.46000	0.65546	481.650	12.32	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	123.30000		0.12330		182.14000	0.18214	123.300	12.58	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.59437		115.80447		8.71246	114.83432		12.88	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,662.44000		2.66244		3,057.64000	3.05764	2,662.440	12.96	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.67430		117.60345		8.79649	116.62058		12.86	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,218.61000		3.21861		3,592.38000	3.59238	3,218.610	13.05	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			273.82915		273.82915		273.83208	273.83208			41,074,372.50	150	2,049.00
R197	On 07/08/2014	Bond Future			272.09627		272.09627		272.09914	272.09914			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	6.62939	104.66734	6.78216	104.57665		1.00	0.00	0	0.00
R201			On 07/08/2014	Bond Future	7.05042	101.79906	7.30892	101.70702		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	214.15976	214.15976	214.79514	214.79514		12.35	29,982,366.40	140	44,663.00
R202			On 07/08/2014	Bond Future	214.26042	214.26042	214.90525	214.90525		12.20	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	8.37104	97.72597	8.52641	96.80080		10.53	0.00	0	12,886.00
R2023			On 07/08/2014	Bond Future	8.46692	99.05484	8.62885	98.11508		10.83	0.00	0	0.00
R2023			On 06/11/2014	Bond Future	8.55890	96.67250	8.72745	95.72008		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	7.70786	102.87568	7.85271	102.45295		4.78	0.00	0	16,972.00
R203	6.84	Call	On 08/05/2014	Bond Future	93.73000	0.09373	60.49000	0.06049	93.730	4.63	0.00	0	29.00
R203	7.40	Call	On 08/05/2014	Bond Future	429.95000	0.42995	311.23000	0.31123	429.950	4.69	0.00	0	16.00
R203			On 07/08/2014	Bond Future	7.86407	104.39218	8.02236	103.96317		4.51	0.00	0	0.00
R203	6.84	Call	On 07/08/2014	Bond Future	276.97000	0.27697	211.30000	0.21130	276.970	4.36	0.00	0	46.00
R203			On 06/11/2014	Bond Future	8.02300	101.84849	8.19634	101.41486		4.66	0.00	0	0.00
R203	6.84	Call	On 06/11/2014	Bond Future	463.41000	0.46341	377.59000	0.37759	463.410	4.50	0.00	0	45.00
R203	6.98	Call	On 06/11/2014	Bond Future	544.24000	0.54424	446.62000	0.44662	544.240	4.50	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	8.92092	94.52788	9.02422	93.71709			0.00	0	1,559.00
R2030			On 07/08/2014	Bond Future	9.01002	91.91371	9.11677	91.09088			0.00	0	0.00
R2030			On 06/11/2014	Bond Future	9.08781	93.34205	9.19774	92.50825			0.00	0	0.00
R2037			On 08/05/2014	Bond Future	9.09155	96.72842	9.16913	96.02595			0.00	0	5,914.00
R2037			On 07/08/2014	Bond Future	9.17484	93.89623	9.25486	93.18337			0.00	0	3,280.00
R2037			On 06/11/2014	Bond Future	9.24763	95.23838	9.32983	94.51623			0.00	0	0.00
R204			On 08/05/2014	Bond Future	7.93652	103.37073	8.08462	102.80929		6.34	0.00	0	31,206.00
R204			On 07/08/2014	Bond Future	8.07172	100.86141	8.23010	100.29170		6.40	0.00	0	100.00
R204	7.78	Put	On 07/08/2014	Bond Future	2,242.58000	2.24258	2,600.25000	2.60025	2,242.580	6.32	0.00	0	530.00
R204			On 06/11/2014	Bond Future	8.19938	102.42806	8.36871	101.85150		6.32	0.00	0	0.00
R204	7.99	Put	On 06/11/2014	Bond Future	2,467.73000	2.46773	2,798.37000	2.79837	2,467.730	6.22	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	9.19598	97.11844	9.27342	96.35504			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			9.27232		98.42878		9.35213	97.65404			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.34510		95.53196		9.42712	94.74715			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			8.16473		98.25800		8.32727	97.55268		7.65	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.29158		96.06529		8.46358	95.34955		7.98	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.40527		97.55765		8.58694	96.83271		7.93	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			8.27175		92.91500		8.42287	92.17585		9.36	0.00	0	11,020.00
R208	On 07/08/2014	Bond Future			8.38103		94.28491		8.53953	93.53487		9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,572.67000		2.57267	2,989.82000	2.98982		2,572.670	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.48448		92.34998		8.65056	91.59015		9.75	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,884.44000		2.88444	3,271.03000	3.27103		2,884.440	9.68	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			9.02084		74.46092		9.10845	73.80834		18.63	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	825.64000		0.82564	685.18000	0.68518		825.640	18.26	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,208.79000		2.20879	1,912.26000	1.91226		2,208.790	18.51	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	942.86000		0.94286	1,139.35000	1.13935		942.860	18.80	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	719.65000		0.71965	881.65000	0.88165		719.650	18.88	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	554.59000		0.55459	688.30000	0.68830		554.590	18.96	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	442.77000		0.44277	555.58000	0.55558		442.770	19.02	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.09523		75.55885		9.18537	74.89662		18.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.16475		73.58496		9.25728	72.91393		19.61	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			160.60972		160.60972		160.61122	160.61122			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.99722		162.99722		162.99852	162.99852			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	127.38057		127.38057		127.38530	127.38530			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.71620		127.71620		127.72097	127.72097			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	128.94180		128.94180		128.94313	128.94313			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.14850		129.14850		129.14989	129.14989			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	8.88846		85.07266		8.99147	84.29514		15.83	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future	8.96762		86.32670		9.07382	85.53766		16.24	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.04302		84.12485		9.15226	83.32529		17.03	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	9.10388		75.31953		9.19142	74.64216		18.67	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.17705		76.33667		9.26713	75.64933		19.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.24664		74.23454		9.33912	73.53803		20.19	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	21,115.98000		21,115.98000		21,231.27000	21,231.27000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,394.87000		21,394.87000		21,515.07000	21,515.07000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.85860		4.85860		4.86480	4.86480		10.45	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.79520		4.79520		4.80410	4.80410		12.29	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.74430		4.74430		4.74760	4.74760		11.98	0.00	0	0.00
Total for Derivatives :											2,765,641,014.55	244,540	4 264 926.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.09731		0.00000	101.08123			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.48500		105.73048		7.62000	105.55738			0.00	0	1,000,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.39936		0.00000	101.38071			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.02500		105.32082		9.16500	104.73715			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.27934		0.00000	100.26034			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.37746		0.00000	100.35815			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.89000		96.61838		10.03000	96.09673			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	7.78500	103.99587		7.92000	103.84039			0.00	0	254,600,000.00
AB07	On 07/03/2014	Spot Bond	7.04500	101.63951		7.04500	101.63951			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.76624		0.00000	100.74685			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.19500	106.51811		9.33000	106.12356			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.62843		1.60000	132.61040			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.64000	257.84222		2.64000	257.79992			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.28006		0.00000	100.26149			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.91067		0.00000	99.89578			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.36447		0.00000	100.34676			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.88822		0.00000	99.86963			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.88341		0.00000	99.86401			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.88008		0.00000	99.86014			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.10061		0.00000	101.08363			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.24500	102.97227		8.38000	102.81767			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.47589		0.00000	100.45419			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.14500	104.98341		8.26000	104.89883			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.95118		0.00000	101.93198			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.39958		0.00000	100.37952			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.17032		0.00000	101.14949			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.02774		0.00000	101.00804			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.28037		0.00000	101.25909			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.44882		0.00000	101.42851			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.71095		0.00000	101.66905			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.19381		0.00000	102.17186			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
ABL19	On 25/09/2018	Spot Bond	0.00000	101.85498	0.00000	101.82911				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	132.81850	6.05000	132.78447				0.00	0	2,000,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.34000	124.29259	3.34000	124.26978				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.42672	4.35000	114.40269				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.30162	5.20000	98.27864				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.31000	100.25338	6.31000	100.22696				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.59500	110.20885	11.73000	109.89033				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.75473	0.00000	101.72351				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.74523	0.00000	101.71961				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.86817	0.00000	101.84116				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.96306	0.00000	101.93469				0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.85000	107.99147	4.85000	107.96732				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	44.52471	100.00000	44.41445				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.38000	162.65018	2.38000	162.62466				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.15210	2.76000	156.12597				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.41000	163.62789	2.41000	163.60207				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.23349	2.10000	170.72007				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.59125	72.58409	8.72625	72.21779				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.59125	72.58409	8.72625	72.21779				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.35000	0.00000	90.10000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.74392	0.00000	101.46907				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.67000	0.00000	90.55000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.48000	0.00000	89.32000				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
ABN44	On 14/12/2015	Spot Bond	0.00000	89.85000	0.00000	89.70000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	86.40000	0.00000	86.06000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	85.75000	0.00000	85.40000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	101.08528	0.00000	101.06688		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.97231	0.00000	100.95499		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	85.37000	0.00000	85.01000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.68500	102.69462	7.80000	102.58675		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	85.57000	0.00000	85.29000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.32000	0.00000	88.23000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.70000	0.00000	85.42000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.27550	0.00000	101.25678		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.77500	107.86973	7.91000	107.64761		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.99887	0.00000	100.98006		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	82.92000	0.00000	82.58000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	83.04000	0.00000	82.69000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	3.00000	98.87076	3.00000	98.85353		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.79000	147.74316	2.79000	147.71834		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.72000	194.28473	2.70000	194.81596		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	81.65000	0.00000	81.29000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.91000	87.58360	10.06000	86.76122		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	90.76000		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
ABN71	On 29/03/2016	Spot Bond	0.00000		100.80000		0.00000	102.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.78961		0.00000	102.76946			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.51000		0.00000	87.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		95.32500		0.00000	95.32500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		109.29000		0.00000	108.94000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.90000		106.57432		10.01000	105.73803			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		107.37000		0.00000	107.03000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.84500		106.98166		9.95500	106.14090			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.36500		89.71346		9.51000	89.01993			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.91000		0.00000	100.41000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		94.68000		0.00000	95.50000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.94000		106.27949		10.05000	105.44644			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.39000		0.00000	87.04000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.99980		0.00000	99.98026			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.80698		0.00000	100.78708			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.89500		103.10662		9.03000	102.62611			0.00	0	152,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.43500		103.89500		7.57000	103.72750			2,974,000,000,000.00	400,000,000	1,820,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.40500		96.64731		9.56000	95.93281			0.00	0	69,400,000.00
ABS7	On 11/09/2026	Spot Bond	10.10000		90.88467		10.21000	90.14270			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
ABS9	On 17/03/2016	Spot Bond	8.13500		102.10286		8.27000	101.83041			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000		129.01662		2.30000	128.99666			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.45000		261.66282		2.45000	261.62123			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.27398		1.54000	124.25728			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.46000		123.26948		2.46000	123.24982			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		47.45571		100.00000	47.33820			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.93500		101.96219		12.07000	101.74513			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.49902		0.00000	100.47444			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.75264		100.00000	2.74582			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.51181		0.00000	100.48655			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.69281		0.00000	100.65798			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.40699		100.00000	16.36636			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.48622		0.00000	100.46232			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.76881		11.00000	61.75116			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.40699		100.00000	16.36636			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		99.80460		0.00000	99.78300			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.78446		0.00000	99.76065			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.81358		0.00000	99.79298			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.80751		0.00000	99.78624			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.80484		0.00000	99.78327			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.87933		0.00000	100.86012			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
ACL083	On 30/07/2017	Spot Bond		0.00000	100.87933		0.00000	100.86012			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.88448		0.00000	100.86513			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	99.81847		0.00000	99.79840			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.88448		0.00000	100.86513			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.87419		0.00000	100.85511			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	87.88992		0.00000	87.87126			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	99.82180		0.00000	99.80210			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.42957		0.00000	101.40954			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	99.81120		0.00000	99.79033			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	99.80491		0.00000	99.78337			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	99.80246		0.00000	99.78064			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	99.80732		0.00000	99.78604			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	99.81848		0.00000	99.79841			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.86000	100.36419		10.01500	99.66082			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	99.83321		0.00000	99.81475			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.81879		0.00000	100.79902			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.51409		0.00000	101.49303			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	81.46543		0.00000	81.44537			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	162.71533		0.00000	164.07417			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	162.79729		0.00000	164.15632			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	99.81353		0.00000	99.79292			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.40733		0.00000	100.38966			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
ACL131	On 18/08/2014	Spot Bond	0.00000	100.40733		0.00000	100.38966			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.25411		0.00000	100.23599			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.81958		0.00000	99.79965			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.82105		0.00000	99.80127			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.87703		0.00000	100.85468			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.16042		0.00000	100.14108			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.87763		0.00000	100.85530			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.87091		0.00000	100.85129			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.51732		0.00000	101.49899			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.87981		0.00000	99.86007			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.93594		0.00000	101.91457			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.72329		0.00000	99.70348			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.81282		0.00000	99.79213			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.84241		0.00000	99.82497			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.84508		0.00000	99.82793			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.81690		0.00000	99.79664			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.83636		0.00000	99.81825			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.84048		0.00000	99.82283			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.83249		0.00000	99.81395			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.81738		0.00000	99.79718			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.82586		0.00000	99.80660			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.83564		0.00000	99.81745			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.83298		0.00000	99.81449			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.75226		10.23000	99.72478			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
ACL162		On 20/09/2015	Spot Bond	0.00000	99.83012		0.00000	99.81134			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.83443		0.00000	99.81610			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.77035		0.00000	99.74493			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.32827		0.00000	113.99748			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.83315		0.00000	99.81486			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.96500	101.48668		10.10500	100.89933			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.81804		0.00000	99.79791			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.86418		1.75000	110.84866			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.83322		0.00000	99.81476			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.83253		0.00000	99.81402			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.81152		0.00000	99.79085			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.80538		0.00000	99.78403			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.81766		0.00000	99.79767			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.80661		0.00000	99.78539			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.57158		0.00000	100.55307			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.92437		0.00000	101.90256			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.89642		0.00000	101.87597			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.80415		0.00000	99.78266			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.13717		0.00000	101.11724			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.80661		0.00000	99.78539			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.82221		0.00000	99.80256			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.81175		0.00000	99.79096			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.80859		0.00000	99.78744			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
ACL191	On 20/09/2015	Spot Bond	0.00000	99.83425	0.00000	99.81593				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.83062	0.00000	99.81190				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.80794	0.00000	99.78671				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.79973	0.00000	99.77775				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.78574	0.00000	99.76221				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.81029	0.00000	99.78948				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.78770	0.00000	99.76439				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.33045	0.00000	102.30945				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.78574	0.00000	99.76221				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.62744	0.00000	91.60932				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.79556	0.00000	99.77311				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.79556	0.00000	99.77311				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.92938	0.00000	119.93690				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.77402	0.00000	120.78854				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.82257	0.00000	99.80313				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.82430	0.00000	99.80504				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.34502	0.00000	100.32857				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.81962	0.00000	99.79985				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.81889	0.00000	99.79903				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.81152	0.00000	99.79085				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.82233	0.00000	99.80286				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.82257	0.00000	99.80313				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.81574	0.00000	99.79537				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.64610	0.00000	100.62445				0.00	0	235,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.84675	0.00000	100.82693				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.22841	0.00000	100.21210				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.23110	0.00000	100.21459				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.05433	100.00000	9.03166				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.33535	0.00000	100.31784				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.37130	0.00000	100.35178				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.39521	0.00000	100.37435				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.87195	0.00000	100.85410				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.97398	0.00000	100.95406				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.10988	0.00000	101.08723				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.83692	0.00000	100.81858				0.00	400,000,000	100,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.53000	98.88374	8.66500	98.61198				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.12093	0.00000	101.09681				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.32869	0.00000	101.30032				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.94500	98.45872	9.08500	97.88601				0.00	0	100,000.00
AIR02	On 30/04/2023	Spot Bond	9.54000	117.06743	9.65000	116.32266				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	65.61449	100.00000	65.45201				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.83500	105.54499	7.97000	105.26940				0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	62.42381	100.00000	62.26923				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.69191	100.00000	15.65699				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	152.82501	3.04000	152.79830				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.02006	0.00000	100.00000				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.06971	0.00000	100.05220				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
ANG07	On 11/04/2014	Spot Bond	0.00000	102.45820	0.00000	102.44192				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.90262	0.00000	100.88532				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	100.38194	0.00000	100.36386				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.28735	0.00000	100.26220				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.83487	0.00000	99.81677				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	100.00000	3.14883				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	100.00000	12.50000	100.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	100.00000	3.12500	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.98230	0.00000	99.96466				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.83486	0.00000	99.81677				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.83732	0.00000	99.81950				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.29664	0.00000	101.27788				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.43500	105.65023	9.57500	105.11139				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.34213	0.00000	101.32577				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.87813	0.00000	101.85994				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.12184	0.00000	101.10515				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.11546	0.00000	100.02009				0.00	700,000,000	700,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.11881	0.00000	100.02289				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.94000	100.65830	10.08500	99.94237				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.73500	110.79937	7.87000	110.57355				0.00	0	35,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.43268	0.00000	101.41106				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.29373	0.00000	101.27418				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.12500	104.15313	8.24000	104.06797				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
BAW8	On 02/10/2017	Spot Bond	9.34500	106.12463		9.48000	105.69312			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.62563	103.32737		11.67056	103.24935			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.50461	102.17726		11.55698	102.10550			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.55509	102.10819		11.60688	102.03631			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.88883		0.00000	101.86113			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.60328	101.96166		11.65432	101.88537			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.47523	100.16425		12.53875	99.94247			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.93655		0.00000	101.90816			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.93655		0.00000	101.90816			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.93663		0.00000	101.90824			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.87563	101.23592		11.92056	101.15888			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.78228	101.92124		11.82864	101.84314			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.50461	102.17726		11.55698	102.10550			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.72473	101.98749		11.77462	101.89967			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.90760	101.33681		10.96605	101.23540			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.83162		0.00000	101.80476			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.81683		0.00000	101.78914			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.81683		0.00000	101.78914			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.71245		0.00000	101.68630			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.88155		0.00000	99.88355			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.02982	101.19899		11.05912	101.12338			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.12000	99.37785		12.25500	98.98819			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.35993		0.00000	99.36187			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
BAYA26	On 30/09/2017	Spot Bond	12.04500	96.78031	12.18000	96.37530					0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.88146	0.00000	99.88347					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.65043	0.00000	101.62620					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.79984	9.28000	101.77390					0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.78836	0.00000	101.76110					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.83500	96.62319	11.97500	96.18657					0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.73143	0.00000	101.70501					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.77888	0.00000	101.75175					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.77888	0.00000	101.75175					0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.73668	0.00000	99.73866					0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.70865	0.00000	101.68256					0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.28478	0.00000	101.26492					0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.79316	0.00000	101.76684					0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.13485	0.00000	101.11809					0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.88157	0.00000	99.88358					0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.79316	0.00000	101.76684					0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.11763	0.00000	101.09164					0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.62563	103.88555	14.67056	103.79973					0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.88093	101.76467	15.93937	101.59138					0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.77289	101.95003	14.82998	101.82916					0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.39454	0.00000	102.35825					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.39454	0.00000	102.35825					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.39454	0.00000	102.35825					0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.48906	0.00000	102.45136					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
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.34820		0.00000	101.31707			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.27716		100.00000	14.25007			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.23226		100.00000	22.17722			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.23386		100.00000	20.18376			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.49004		100.00000	12.45911			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.51442		100.00000	12.48308			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.10105		100.00000	15.06366			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.08480		100.00000	13.05240			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	96.54250		100.00000	96.30175			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.79231		0.00000	100.77706			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.96459		0.00000	101.93619			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	102.01294		0.00000	101.98385			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395		6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.35000	169.82145		2.35000	169.79486			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.46000	139.21236		8.57000	137.12099			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.46000	139.57557		8.57000	137.49742			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.84500	97.41916		8.95500	96.56018			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.69379		0.00000	100.67178			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.07910		0.00000	100.05933			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.50502		0.00000	101.48572			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
BD32AU	On 08/05/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.52500	98.51327		8.66500	98.03436			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.69651		0.00000	101.67930			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.84688		0.00000	100.82916			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.86687		0.00000	100.84874			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.93349		0.00000	100.91399			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.00007		0.00000	100.97920			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.18602		0.00000	101.16131			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.15556		100.00000	15.11803			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.75320		0.00000	100.73638			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.79115		0.00000	100.77338			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.80741		0.00000	100.78922			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.81283		0.00000	100.79451			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.87783		0.00000	100.85787			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.96441		0.00000	100.94226			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.48552		100.00000	9.46203			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.48552		100.00000	9.46203			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.89333		0.00000	99.87555			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.88448		0.00000	99.86522			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.88207		0.00000	99.86241			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.89500	99.65870		9.03000	99.28594			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.87485		0.00000	99.85397			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.86191		0.00000	99.83889			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.80413		100.00000	6.78728			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
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.80413	100.00000	6.78728				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.59500		102.35781	6.71000	102.29304				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.86852	0.00000	100.85093				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.44214	0.00000	99.42706				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.42962	0.00000	97.41214				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.02471	0.00000	99.00898				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		98.63596	0.00000	98.62009				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		96.89742	0.00000	96.87989				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.30453	0.00000	100.28929				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.35540	0.00000	100.33732				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.29785	0.00000	100.28244				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.31373	0.00000	100.29743				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.34255	0.00000	100.32464				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.46191	0.00000	100.43732				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.66377	0.00000	100.62841				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.38079	100.00000	44.26965				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.38287	100.00000	15.34478				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.40675	0.00000	100.38814				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.94500		107.71859	8.06000	107.62200				0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	9.99500		114.32389	10.13000	113.96774				0.00	0	35,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.09640	0.00000	101.06880				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.90903	0.00000	100.89288				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.64500		105.27253	9.78000	104.98501				0.00	0	730,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	11.74500	98.69952	11.88500	98.19685	0.00	0	0.00				
CBL13	On 01/02/2019	Spot Bond	0.00000	101.00077	0.00000	100.97483	0.00	0	0.00				
CBL14	On 01/02/2019	Spot Bond	11.99500	99.57238	12.13500	99.03947	0.00	0	0.00				
CBL15	On 18/05/2015	Spot Bond	0.00000	100.62088	0.00000	100.60250	0.00	0	0.00				
CBL16	On 18/05/2017	Spot Bond	9.88500	101.72803	10.02000	101.34221	0.00	0	89,400,000.00				
CBL17	On 23/08/2019	Spot Bond	0.00000	100.41245	0.00000	100.38653	0.00	0	0.00				
CBL18	On 23/08/2019	Spot Bond	12.43500	95.14354	12.57500	94.58936	0.00	0	0.00				
CBL19	On 02/11/2015	Spot Bond	0.00000	100.73690	0.00000	100.71836	0.00	0	50,000,000.00				
CBL20	On 14/12/2019	Spot Bond	0.00000	99.91897	0.00000	99.89227	0.00	0	0.00				
CBL21	On 06/05/2016	Spot Bond	0.00000	100.64882	0.00000	100.63109	0.00	0	0.00				
CBL22	On 06/05/2020	Spot Bond	10.69000	93.21695	10.83500	92.59036	0.00	0	0.00				
CCT01	On 23/06/2023	Spot Bond	10.29000	116.08527	10.40000	115.34901	0.00	0	0.00				
CCT02	On 12/06/2024	Spot Bond	10.14000	112.07563	10.25000	111.31272	0.00	0	0.00				
CCT03	On 15/03/2025	Spot Bond	9.48000	111.20994	9.59000	110.38594	0.00	0	3,000,000,000.00				
CGR10	On 08/12/2016	Spot Bond	0.00000	100.02871	0.00000	99.99996	0.00	0	0.00				
CGR11	On 28/03/2016	Spot Bond	12.24500	105.09987	12.38000	104.82775	0.00	0	0.00				
CGR12	On 14/11/2014	Spot Bond	0.00000	100.59278	0.00000	100.57007	0.00	0	0.00				
CGR13	On 27/06/2016	Spot Bond	0.00000	101.95334	0.00000	101.92614	0.00	0	0.00				
CGR14	On 13/02/2018	Spot Bond	0.00000	100.73745	0.00000	100.71087	0.00	0	0.00				
CGR7	On 22/07/2014	Spot Bond	0.00000	101.68113	0.00000	101.64546	0.00	0	0.00				
CGR8	On 22/07/2015	Spot Bond	0.00000	101.94019	0.00000	101.89904	0.00	0	0.00				
CIG01	On 06/06/2015	Spot Bond	0.00000	100.04386	0.00000	100.09230	0.00	0	0.00				
CIG02	On 30/08/2016	Spot Bond	0.00000	100.24542	0.00000	100.22398	0.00	0	0.00				
CLN126	On 20/08/2015	Spot Bond	0.00000	100.67451	0.00000	100.64065	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
CLN130		On 20/08/2015	Spot Bond	0.00000	100.66739		0.00000	100.63390			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.70501		0.00000	100.66953			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	99.77050		0.00000	99.74509			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.56267		0.00000	100.54197			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	93.37184	100.00000	93.14739				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	93.37184	100.00000	93.14739				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	93.37184	100.00000	93.14739				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	99.81361		0.00000	99.79301			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	93.37184	100.00000	93.14739				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	101.03965		0.00000	101.02138			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	99.84747		0.00000	99.82205			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.89771	10.11000	101.86995				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	99.84747		0.00000	99.82205			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.16619		0.00000	101.14771			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	114.61883	2.76000	114.59959				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	114.47370	3.14000	114.45337				0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.24194	8.25000	100.21993				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	99.84747		0.00000	99.82205			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	99.84747		0.00000	99.82205			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	114.09388	3.10000	114.07370				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
CLN199	On 13/09/2016	Spot Bond		2.40000	114.09824		2.40000	114.08023			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	99.73278		0.00000	99.70327			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	101.36820		0.00000	101.35283			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.97855		0.00000	100.96112			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.83500	102.66084		8.97000	102.33016			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	101.00725		0.00000	100.98930			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.99172		0.00000	100.97406			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.90569		0.00000	100.88595			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.91942		0.00000	100.90061			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.88500	102.80802		9.02000	102.47618			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.88500	102.80802		9.02000	102.47618			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		8.93500	101.56087		9.07000	101.21518			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	99.80876		0.00000	99.78762			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	99.78790		0.00000	99.76446			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.90111		0.00000	100.88379			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.90111		0.00000	100.88379			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	95.23014		100.17539	94.72810			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	99.83547		0.00000	99.80805			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.48991		0.00000	100.47216			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	99.80612		0.00000	99.78467			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.28925		0.00000	100.27140			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.30818		0.00000	100.28906			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
CLN242		On 24/02/2019	Spot Bond	9.35000	100.37937	9.35000	100.35403			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.37937	9.35000	100.35403			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.26987	0.00000	100.25202			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.27062	0.00000	100.25272			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	100.47718	0.00000	100.44672			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.94586	0.00000	99.92782			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.46796	0.00000	100.43812			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.31262	0.00000	101.29420			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.31262	0.00000	101.29420			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.31262	0.00000	101.29420			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.31262	0.00000	101.29420			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.31262	0.00000	101.29420			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.34902	0.00000	101.33010			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.40948	0.00000	101.38973			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.40948	0.00000	101.38973			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.40948	0.00000	101.38973			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.40948	0.00000	101.38973			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.40948	0.00000	101.38973			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.41958	0.00000	101.39970			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.76500	103.96692	9.90500	103.39546			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.38703	0.00000	100.36973			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	99.88985	0.00000	99.87168			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
CLN267	On 16/03/2014	Spot Bond	0.00000	99.88985	0.00000	99.87168				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.79651	0.00000	100.77689				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.78097	0.00000	99.75676				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.43807	0.00000	100.40992				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.81397	0.00000	99.79358				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.81521	0.00000	99.79494				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.82216	0.00000	99.80250				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.29422	0.00000	100.27626				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.32657	0.00000	100.30467				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.82265	0.00000	99.80304				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.38165	0.00000	103.36097				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.07760	0.00000	100.05824				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.75792	0.00000	101.38493				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.30711	0.00000	101.28878				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.82012	0.00000	99.80040				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.79187	0.00000	99.76903				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.79187	0.00000	99.76903				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.79187	0.00000	99.76903				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.79187	0.00000	99.76903				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.59621	0.00000	100.57751				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.22200	0.00000	100.20293				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.92000	0.00000	101.89700				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.64182	0.00000	101.61889				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.01943	0.00000	103.99618				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
CLN293		On 30/06/2017	Spot Bond	0.00000	101.52639	0.00000	101.50396			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.62162	0.00000	101.59897			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.40498	0.00000	101.38244			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.79494	0.00000	99.77228			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.54846	0.00000	101.52602			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.54846	0.00000	101.52602			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.54463	0.00000	101.52128			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	125.88449	0.00000	125.88449			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.36868	0.00000	101.34546			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	126.57439	0.00000	126.57439			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	125.28505	0.00000	125.28505			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	126.05886	0.00000	126.05886			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	122.44654	0.00000	122.44654			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.78494	0.00000	122.78494			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	126.37467	0.00000	126.37467			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.56087	0.00000	100.53946			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.19000	94.04098	11.34000	93.24732			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.71000	90.73942	11.86000	89.94421			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.46751	0.00000	101.44528			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.78279	0.00000	99.75894			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.54756	0.00000	100.52669			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.84444	0.00000	100.82436			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.89060	0.00000	100.86852			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
CLN321	On 30/04/2018	Spot Bond	8.80500	103.16732		8.80500	103.14277			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.81029		0.00000	99.78948			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.72109		0.00000	100.70325			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	119.33696		0.00000	119.33696			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.80120		0.00000	99.77940			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.79752		0.00000	99.77530			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.78328		0.00000	99.75949			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.79556		0.00000	99.77311			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.71213		0.00000	99.68047			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.71213		0.00000	99.68047			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.71213		0.00000	99.68047			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.78461		0.00000	99.76079			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	99.77182		0.00000	101.30068			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.77663		0.00000	100.76069			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.46751		0.00000	101.44528			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	108.47699		0.00000	108.47699			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	108.55070		0.00000	108.55070			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.36104		0.00000	101.34208			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.78007		0.00000	100.75964			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.74720		0.00000	99.71942			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.47716		0.00000	101.45479			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.72366		0.00000	99.69314			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.77472		0.00000	99.74983			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.83064		0.00000	99.81191			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
CLN345	On 20/12/2023	Spot Bond		0.00000	99.79016		0.00000	99.76712			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.77105		0.00000	100.75083			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.58083		0.00000	100.56183			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.35040		0.00000	101.33159			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.42894		0.00000	101.40726			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.72659		0.00000	100.70855			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.38292		0.00000	100.35849			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.38292		0.00000	100.35849			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.21149		0.00000	100.19328			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.71213		0.00000	99.68047			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	100.41250		0.00000	100.38607			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.39871		0.00000	100.37321			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.74859		0.00000	100.72843			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.74086		0.00000	100.72094			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.82798		0.00000	99.80913			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.92717		10.55000	100.89738			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.37000	104.80221		10.52000	103.75170			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.81139		0.00000	99.79071			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.84676		0.00000	100.82271			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.51000	107.05119		12.66000	106.03135			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.72626		0.00000	100.70115			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.54000	101.73158		12.69000	100.87785			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
CLN368	On 26/07/2022	Spot Bond	10.97000		101.35173		11.12000	100.50691			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.38673		0.00000	100.36172			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.13141		0.00000	100.11041			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.45878		7.01000	38.45165			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		145.22803		0.00000	144.12909			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	8.84500		130.87595		8.95500	130.07797			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.46000		139.21236		8.57000	137.12099			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.46000		139.57557		8.57000	137.49742			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		88.74237		0.00000	88.72322			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		88.64611		0.00000	88.62680			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.20206		0.00000	101.18174			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.20206		0.00000	101.18174			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.80630		0.00000	99.78489			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.81993		0.00000	99.80002			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.81731		0.00000	99.79711			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.19755		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.80661		0.00000	99.78539			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.84444		0.00000	100.82436			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.82478		0.00000	99.80559			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.29489		0.00000	100.27361			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.38500		108.64311		9.52000	108.45800			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.34500		101.16350		9.48000	100.67876			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.60000		112.48854		10.74500	111.56679			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
COJ06	On 09/12/2015	Spot Bond	8.73500	106.00879		8.87000	105.76427			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.19000	107.93625		10.33500	107.18048			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.50000	95.96457		10.65000	95.12524			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.19000	97.50627		11.30000	96.75086			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.19000	90.28379		11.30000	89.55727			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.21380		0.00000	100.19558			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.21862		0.00000	100.20001			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.15255		0.00000	100.13423			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.69880		0.00000	100.68132			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.64372		0.00000	102.62779			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.21930		0.00000	102.20356			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.51000	99.20793		11.65500	98.39092			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.02262		100.00000	9.99834			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.72267		0.00000	100.70689			0.00	9,200,000,000	4,600,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.62000	97.79692		8.75500	97.38259			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.21762		0.00000	100.20321			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.12054		0.00000	100.10633			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.01847		0.00000	99.99991			0.00	2,000,000,000	1,000,000,000.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.60579		0.00000	100.58896			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.66369		0.00000	101.63159			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.74770		0.00000	99.71996			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.75883		0.00000	101.73202			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.85002		0.00000	101.82183			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
DV21	On 15/06/2016	Spot Bond	7.61500	118.60348		7.75000	118.27622			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.90000	103.30693		9.05500	102.57305			10,680,000,000.00	1,200,000	3,743,400,000.00
DV23	On 27/02/2023	Spot Bond	9.25000	104.82867		9.40000	103.88010			92,512,025,000,000.00	10,001,300,000	9,467,100,000.00
DV24	On 18/02/2024	Spot Bond	9.36000	102.65654		9.51000	101.66579			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.78000	103.06002		9.88000	102.24591			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.01636		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.01591		0.00000	99.99999			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.35266		0.00000	100.33677			0.00	0	7,250,000,000.00
E170	On 01/08/2020	Spot Bond	8.49000	125.73066		8.64500	124.83745			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.11049		0.00000	106.08171			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	131.71886		0.10000	131.70637			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	115.90485		2.22000	115.88713			976,800,000,000.00	440,000,000	1,660,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.37672		2.23000	103.36089			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	102.11981		2.33000	102.10387			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.09000	103.37544		10.23500	102.66989			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.94000	103.86789		10.08500	103.10627			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.24000	102.31742		10.35000	101.61319			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.63000	96.20885		10.73000	95.75732			0.00	0	100,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.38530		0.00000	100.36777			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.96681		0.00000	99.95020			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		100.56309		0.00000	100.54743			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.33891		0.00000	100.32309			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.32419		0.00000	100.30824			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		79.86871		100.00000	99.44751			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		99.72677		100.00000	99.45505			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		93.55059		100.00000	93.31788			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.99459		3.00000	128.97212			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.79500		103.74815		11.93000	103.55369			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		105.86446		0.00000	105.84059			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.87969		0.00000	100.85861			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.26050		0.00000	101.23955			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.35500		98.08089		10.49500	97.61397			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.24127		0.00000	101.22146			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.22054		0.00000	100.20150			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.48903		0.00000	100.46851			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.45040		0.00000	100.43164			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.43509		0.00000	100.41645			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.49794		0.00000	100.47701			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.47901		0.00000	100.45834			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.41766		0.00000	100.40040			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.42964		0.00000	100.41184			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.40282		0.00000	100.38565			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	100.42044	0.00000	100.40246				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.39930	0.00000	100.38229				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.41398	0.00000	100.39630				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.26500	100.89384	7.40000	100.68812				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.15000	107.36989	8.29000	106.85532			19,840,391,785,000.00	2,434,403,900	9,672,215,900.00	
ES23	On 25/01/2023	Spot Bond	8.78500	108.60543	8.93500	107.62947			13,177,500,000.00	1,500,000	1,257,100,000.00	
ES26	On 02/04/2026	Spot Bond	9.05000	94.74119	9.16000	93.97249			19,910,000,000.00	2,200,000	6,055,400,000.00	
ES33	On 15/09/2033	Spot Bond	9.63500	81.29358	9.72000	80.64312			7,739,795,500,000.00	803,300,000	48,268,200,000.00	
ES42	On 25/04/2042	Spot Bond	9.82500	90.60280	9.91000	89.86511			0.00	0	7,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.29626	0.00000	100.27795				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.93362	0.00000	100.91568				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.36901	0.00000	101.34981				0.00	0	2,000,000,000.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.19206	0.00000	100.17589				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	102.86767	0.00000	102.85174				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.97470	0.00000	100.95849				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.24451	100.00000	11.21635				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.94286	100.00000	10.91546				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.88165	0.00000	99.86211				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.87673	0.00000	99.85637				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.86689	0.00000	99.84490				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.85705	0.00000	99.83343				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.03500	100.87202	7.17000	100.78522				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.83500	96.84716	9.97500	96.31522				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.01635	0.00000	99.99995				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	100.01628	0.00000	99.99988				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.79780	0.00000	100.77863				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.03477	0.00000	102.01131				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.63500	103.90568	11.77500	103.36762				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.26589	0.00000	100.24430				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000	122.40381	2.56000	122.38394				0.00	0	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.48000	261.05502	2.48000	261.01334				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.71000	101.66952	2.71000	101.65262				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000	148.08442	2.77000	148.05961				0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.40918	2.59000	197.95170				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.04500	107.47212	8.18000	107.25032				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96800	59.04907	7.97000	59.02911				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48500	37.25506	9.48500	37.24497				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	35.97445	9.72000	35.96451				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.51537	0.00000	102.48491				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.45994	0.00000	100.43064				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.81173	0.00000	102.79379				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.63797	0.00000	101.62157				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.44710	0.00000	100.41866				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.44710	0.00000	100.41866				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.20496	0.00000	100.18016				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.43948	0.00000	100.41155				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.92690	0.00000	101.90230				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	99.84059	0.00000	99.81402				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.63912	0.00000	101.61813				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.82066	0.00000	101.79739				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.10160	0.00000	103.07849				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	99.84299	0.00000	99.81682				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.80743	0.00000	101.78342				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	101.71238	0.00000	101.68960				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.76733	0.00000	99.74176				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	101.77427	0.00000	101.75070				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	101.90023	0.00000	101.87504				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	102.39269	0.00000	102.36116				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	102.31543		0.00000	102.28489			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	14.40839		100.09221	14.37268			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.59080		0.00000	101.56956			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.21740		0.00000	111.19830			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.91776		0.00000	101.89327			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.17013		0.00000	102.14247			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.41096		0.00000	100.38494			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.13193		0.00000	106.09721			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.77629		0.00000	101.75358			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	101.79845		0.00000	101.77547			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.62357		0.00000	101.60278			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.67480		0.00000	101.65250			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.26024		0.00000	102.23042			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	99.99997		0.00000	99.98313			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	99.98312		0.00000	99.96624			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	101.64165		0.00000	101.61976			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.62248		13.22500	55.60238			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.53552		0.00000	101.51498			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.53773		0.00000	101.51717			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.34749		0.00000	102.31760			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.61733		0.00000	101.59575			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.95500	90.24993		3.95500	90.23186			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.69691		0.00000	101.67432			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.69691		0.00000	101.67432			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.37454		0.00000	100.35639			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.46751		0.00000	101.44528			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.86525		0.00000	99.84299			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.04362		0.00000	101.76516			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.58637		0.00000	101.56520			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.54435		0.00000	101.52371			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.81292		0.00000	100.78914			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.84499		0.00000	101.82050			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.57464		0.00000	100.55586			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.80413		0.00000	100.78062			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.90055		0.00000	100.87774			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.14984		0.00000	102.12144			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.65712		0.00000	101.63504			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.33427		0.00000	102.30585			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.46755		0.00000	101.44717			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	100.53965		0.00000	100.50466			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.98885		0.00000	100.96669			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.79403		0.00000	100.77192			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.98536		0.00000	100.96436			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.78287		0.00000	101.76008			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.77188		0.00000	101.74923			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	98.02838		0.00000	98.00798			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.49526		0.00000	101.47608			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.79516		0.00000	100.77548			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.80000	112.22483		3.80000	112.20283			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.80726		0.00000	101.78416			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.82717		0.00000	101.80383			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.78000	112.38115		3.78000	112.35919			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	121.55723		1.88000	121.53981			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.80000	112.22483		3.80000	112.20283			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	119.81023		2.86000	119.78980			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	125.02866		2.93000	125.00719			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.91137		0.00000	100.88891			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.13080		0.00000	99.75754			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	99.82429		0.00000	99.79502			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	99.82110		0.00000	99.79130			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.55047		0.00000	101.53060			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.79401		0.00000	101.77109			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
FRC85	On 20/12/2014	Spot Bond	0.00000	105.60633		0.00000	105.56115			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.12153		0.00000	102.09448			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.03745		0.00000	102.01146			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.72565		0.00000	101.70269			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	99.83707		0.00000	99.80992			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.72344		0.00000	101.70051			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.44823		0.00000	104.40270			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.93990		0.00000	95.57157			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	91.88400		0.00000	91.56297			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.17482		100.00000	10.14962			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.75129		100.00000	13.71798			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.73766		5.00000	140.70552			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.66224		0.00000	101.64766			0.00	0	31,250,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.65314		0.00000	101.63741			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.00132		0.00000	102.98468			0.00	0	200,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.00251		0.00000	103.06642			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.59879		0.00000	102.68152			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.11688		0.00000	102.18053			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.36521		0.00000	101.34685			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	84.15539		0.00000	84.14179			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.89000	116.94309		2.89000	116.92305			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.81068		0.00000	100.79370			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.34687		10.38000	101.31802			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.34687		10.38000	101.31802			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
FRS105	On 10/11/2015	Spot Bond	0.00000		100.83582		0.00000	100.81260			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.55405		0.00000	100.53871			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.92832		0.00000	100.90596			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	3.03000		94.59603		3.03000	94.57948			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000		188.75932		2.90000	189.27062			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	3.00000		95.10348		3.00000	95.08692			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.99000		250.97967		2.99000	250.93611			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.49000		260.85281		2.49000	260.81109			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.21000		246.77943		3.21000	246.73513			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.93000		119.26039		2.93000	119.23982			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.75686		0.00000	100.73854			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.46000		119.50031		2.46000	119.48125			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.95087		0.00000	100.93143			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.18179		0.00000	101.16276			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.71633		0.00000	100.69776			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.87000		93.44027		2.87000	93.42432			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.22204		104.97509	14.18606			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.17995		101.07593	19.13200			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.23227		100.44759	12.20187			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		99.96479		0.00000	99.94727			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.75107		100.76967	20.69933			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.44000		104.27800		2.42000	104.69343			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
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	100.98473	0.00000	100.96947				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.67000	102.06251	2.67000	102.04565				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.35268	0.00000	98.35159				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.70000	101.76761	2.70000	101.75072				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.24389	0.00000	100.22298				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.69000	325.42649	2.69000	325.37267				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	101.09506	0.00000	101.07960				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.61328	0.00000	100.59405				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.57810	0.00000	100.56009				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.55050	0.00000	100.53345				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.24096	0.00000	100.22223				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.19949	0.00000	100.18239				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.46762	0.00000	100.44270				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.15757	0.00000	101.13833				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.40500	101.16121	6.52000	101.08990				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.94500	101.65762	7.07000	101.51697				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.00500	99.90219	8.14000	99.57918				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.44500	100.07220	8.57000	99.67652				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.60500	110.67593	8.71500	110.26312				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.04000	102.68635	9.14500	102.20412				0.00	0	1,377,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.25000	101.44209	9.33500	101.01299				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.77000	88.33824	9.91000	87.56058				0.00	0	8,799,999,900.00
FRX24	On 10/12/2024	Spot Bond	9.93000	107.99930	10.04000	107.23040				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
FRX26	On 01/10/2026	Spot Bond	10.25000	98.84938	10.36000	98.08721			0.00	0	500,000,000.00		
FRX31	On 21/02/2031	Spot Bond	10.61000	91.81336	10.71000	91.06467			0.00	0	1,200,000,000.00		
FRX45	On 14/04/2045	Spot Bond	10.47500	80.59736	10.56000	79.96046			0.00	0	0.00		
FS1A1	On 20/09/2014	Spot Bond	0.00000	101.23827	0.00000	101.22231			0.00	0	0.00		
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.30688	0.00000	101.29006			0.00	0	0.00		
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.36229	0.00000	101.34477			0.00	0	0.00		
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.38444	0.00000	101.36665			0.00	0	0.00		
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.43977	0.00000	101.42129			0.00	0	0.00		
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.52835	0.00000	101.50875			0.00	0	0.00		
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.59477	0.00000	101.57434			0.00	0	0.00		
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.88254	0.00000	101.85849			0.00	0	0.00		
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.31164	0.00000	100.29696			0.00	0	0.00		
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.32863	0.00000	100.31305			0.00	0	0.00		
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.34394	0.00000	100.32754			0.00	0	0.00		
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.34757	0.00000	100.33098			0.00	0	0.00		
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.35779	0.00000	100.34066			0.00	0	0.00		
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.37317	0.00000	100.35523			0.00	0	0.00		
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.38598	0.00000	100.36736			0.00	0	0.00		
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.44227	0.00000	100.42066			0.00	0	0.00		
GBL01	On 15/10/2015	Spot Bond	0.00000	101.42674	0.00000	101.40843			0.00	0	0.00		
GFC03	On 10/04/2015	Spot Bond	0.00000	101.11234	0.00000	101.09354			0.00	0	0.00		
GFC04	On 11/04/2017	Spot Bond	9.69500	103.37012	9.83000	102.99204			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		

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT28	On 05/05/2014	Spot Bond	0.00000	100.59452		0.00000	100.57966			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	99.89596		0.00000	99.88110			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.27359		0.00000	99.25877			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	100.67984		0.00000	100.66227			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.69724		0.00000	100.67926			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.73085		0.00000	100.71208			0.00	400,000,000	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.77254		0.00000	100.75279			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.83040		0.00000	100.80928			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	100.01878		0.00000	100.00005			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.23348		0.00000	101.21660			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.96563		0.00000	100.94778			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.90588		0.00000	100.88745			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.10271		0.00000	101.08642			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.99984		0.00000	99.98124			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.37005		0.00000	100.35115			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	101.17469		0.00000	101.15737			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.25845		0.00000	100.24266			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.53132		0.00000	101.51095			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.93215		0.00000	100.90983			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.85016		0.00000	100.83274			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
HILB02	On 13/09/2017	Spot Bond		0.00000	99.96256		0.00000	99.94390			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.70373		0.00000	100.68611			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.71249		0.00000	100.69463			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.68874		0.00000	100.67377			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.58507		0.00000	100.56882			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.89237		0.00000	100.87411			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.40666	96.61916		8.53886	96.33529			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.93999		0.00000	100.92076			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.75910	104.41639		8.89118	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	101.00118		0.00000	100.98072			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.20899	104.41639		9.34093	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	101.07593		0.00000	101.05396			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.97975		0.00000	100.96093			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
HPF02	On 15/04/2015	Spot Bond	0.00000	101.10790		0.00000	101.08744			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.15266		0.00000	101.13137			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.45915		0.00000	100.43999			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.58839		9.89000	100.56156			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.63000	106.44879		8.78500	105.65205			0.00	0	3,140,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.26000	265.55205		2.26000	265.51123			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.24000	265.96551		2.24000	265.92475			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.61500	97.74143		9.70000	96.98586			0.00	0	4,771,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53500	98.39695		9.62000	97.62212			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	39.46465		100.00000	39.36693			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.24333		100.00000	10.21796			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	62.87621		100.00000	62.72051			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	29.90427		100.00000	29.83023			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.57677		100.00000	16.53571			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.00904		100.00000	8.98648			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.06000	108.27183		2.06000	108.25574			2,338,924,000,000.00	1,135,400,000	66,045,207,100.00
I2038	On 31/01/2038	Spot Bond	2.27000	108.53503		2.27000	108.51828			953,400,000,000.00	420,000,000	24,874,236,600.00
I2046	On 31/03/2046	Spot Bond	2.32000	107.71653		2.32000	107.69980			23,859,344,000,000.00	10,284,200,000	45,505,731,800.00
I2050	On 31/12/2050	Spot Bond	2.35000	113.09222		2.35000	113.07452			1,594,945,000,000.00	678,700,000	14,320,115,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.35000		0.00000	92.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.93500	102.25653		8.07000	102.10443			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.80450		0.00000	100.78652			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.67703		0.00000	101.65808			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	99.90411		0.00000	99.88813			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
IBL20		On 15/03/2014	Spot Bond	8.04000	99.91197		8.15500	99.88842			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.43500	101.84809		8.57000	101.57686			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	9.04500	103.01295		9.18000	102.53435			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	7.97000	103.30515		8.08500	103.26925			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.80021		0.00000	100.78345			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.38743		0.00000	100.37072			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.85000	113.17174		4.85000	113.14662			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.25500	100.50379		8.39000	100.18825			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.65884		0.00000	100.64245			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.69783		0.00000	100.68036			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	123.72243		1.70000	123.70527			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.53000	122.66279		2.53000	122.64298			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.69167		0.00000	101.67527			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	102.83969		0.00000	102.82111			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.71500	104.01072		8.85000	103.53325			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.43178		0.00000	100.41482			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.62619		0.00000	101.60705			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.40747		0.00000	100.39080			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.26500	96.93813		9.40500	96.40005			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.72000	90.25917		9.87500	89.60504			0.00	0	40,600,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.24370		0.00000	100.22659			0.00	10,000,000,000	4,000,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.79500	98.31947		8.93000	97.85806			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.77000	97.77995		9.92500	97.04675			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
IBL52	On 31/07/2016	Spot Bond	0.00000	100.70935	0.00000	100.69308		0.00		0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.73055	0.00000	100.71374		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	8.19500	98.75307	8.33000	98.44691		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	9.04500	97.53040	9.18500	97.01955		0.00		0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	100.80974	0.00000	100.79088		0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.46760	0.00000	100.45148		0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	8.36500	100.99655	8.50000	100.62884		0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	9.00500	101.35204	9.14500	100.77767		0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	10.00000	102.19317	10.15000	101.22988		0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00348	100.00000	0.00347		0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.75673	0.00000	100.74052		0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.79598	0.00000	100.77895		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	9.34000	98.33724	9.48500	97.63314		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.95907	5.00000	101.94525		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.95907	5.00000	101.94525		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.53347	5.00000	100.51976		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.95907	5.00000	101.94525		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.96718	4.00000	99.95624		0.00		0	0.00	
IDW001	On 30/06/2016	Spot Bond	0.00000	102.40869	0.00000	102.38368		0.00		0	0.00	
IDW002	On 30/06/2016	Spot Bond	0.00000	102.32193	0.00000	102.29751		0.00		0	0.00	
IDW003	On 30/06/2016	Spot Bond	0.00000	101.65549	0.00000	101.63018		0.00		0	0.00	
IF422U	On 27/05/2014	Spot Bond	100.00000	89.52022	100.00000	88.86679		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	111.60268	9.20000	111.57510		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000	101.42272	0.00000	101.40208		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
IHL02	On 29/12/2014	Spot Bond	0.00000	101.42272	0.00000	101.40208				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.48908	0.00000	100.46856				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24022	100.00000	7.22268				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.73561	0.00000	100.71949				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.59917	0.00000	100.58248				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.47356	0.00000	100.45708				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.93500	98.93126	10.07000	98.77865				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.22329	0.00000	100.20719				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.83514	0.00000	101.81945				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.05467	0.00000	100.03075				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.82390	100.00000	5.80932				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	85.13811	100.00000	84.54687				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	80.00000	100.00000	99.90884				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000	99.92061	5.80000	99.90475				0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	99.80968	100.00000	97.85523				0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	100.00000	96.30607	100.00000	100.00000				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.58855	5.80000	99.57279				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.46941	5.90000	99.45341				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.35758	5.90000	99.34162				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.24600	5.90000	99.23008				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
INA418	On 29/04/2014	Spot Bond	5.90000	99.13468		5.90000	99.11879			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000	99.00722		6.00000	98.99110			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	98.89455		6.00000	98.87847			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	98.78214		6.00000	98.76610			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.66998		6.00000	98.73404			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.60272		0.00000	101.57918			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.62563	102.75288		11.67056	102.67531			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.62563	101.48398		11.67056	101.40736			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.65910		0.00000	101.63707			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.02632		0.00000	99.99970			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.62324		0.00000	101.60168			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.83353		6.50000	102.81546			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.75217		0.00000	101.72888			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.21129		0.00000	101.19342			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	99.94202		0.00000	99.92280			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.85272		0.00000	100.83751			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.91749		0.00000	100.89992			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.48837		0.00000	100.47252			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	101.23730		0.00000	101.22109			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.60552		0.00000	101.58334			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.13879		0.00000	100.11940			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.73288		0.00000	101.71712			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.65082		0.00000	101.63479			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
ING235		On 20/12/2014	Spot Bond	0.00000	101.25459		0.00000	101.23763			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.29003		0.00000	101.27320			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.01622		0.00000	100.00000			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.78914		0.00000	100.77333			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.58637		0.00000	100.57055			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.46690		0.00000	100.45130			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.35610		0.00000	100.34088			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.35184		0.00000	100.33682			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.17443		0.00000	100.15959			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.71244		0.00000	101.68631			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.17924		0.00000	100.16423			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.07662		0.00000	99.06097			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.99567		0.00000	100.97793			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.01889		0.00000	101.00074			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.03441		0.00000	101.01599			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.94500	103.20371		9.08000	102.82243			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	7.59500	104.12998		7.71000	104.10219			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.74507		0.00000	101.72537			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.19500	106.15836		9.33000	105.72741			0.00	0	35,600,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	101.14879		0.00000	101.13059			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	101.11202		0.00000	101.09322			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.31258		0.00000	100.28995			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
IV013	On 22/06/2015	Spot Bond	0.00000	101.69149		0.00000	101.66904			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.11500	103.95506		9.25000	103.76708			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.74526		0.00000	101.72266			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.03716		0.00000	100.08702			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000	113.64074		3.62000	113.61901			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.44287		3.95000	129.41705			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.41391		0.00000	101.39257			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.17041		0.00000	101.14958			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.15910		0.00000	101.13797			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.97841		0.00000	99.95709			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.53945		0.00000	101.51793			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.06000	89.35505		4.06000	89.33691			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.06000	96.35433		4.06000	96.33476			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.99971		0.00000	99.97721			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.58791		0.00000	100.56622			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.33500	109.36262		12.47500	108.87111			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.00526		0.00000	100.98134			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	129.44287		3.95000	129.41705			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	88.22283		100.00000	87.58813			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.19281		0.00000	100.17657			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.81829		0.00000	100.80254			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.36754		0.00000	100.35198			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000	94.51797		5.80000	94.51797			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
IVA411	On 13/03/2014	Spot Bond	5.80000		99.88889		5.80000	99.87304			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	100.00000		95.80052		100.00000	100.00000			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.55704		5.80000	99.54129			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.43743		5.90000	99.42145			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.32567		5.90000	99.30973			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.21417		5.90000	99.19826			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.97500		6.00000	98.95890			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000		98.86241		6.00000	98.84634			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000		98.63799		6.00000	98.62199			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.56623		0.00000	100.54712			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.70264		0.00000	100.68474			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.74542		0.00000	100.72738			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.19852		0.00000	101.18216			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.09292		0.00000	101.07545			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		99.89005		0.00000	99.87172			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.60106		0.00000	100.58456			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.58898		0.00000	100.57314			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.49359		0.00000	100.47850			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.59831		0.00000	100.58186			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.34250		0.00000	100.32619			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.31241		0.00000	100.29323			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.20696		0.00000	100.18903			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.01899		0.00000	101.00084			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
IVC018	On 12/07/2016	Spot Bond	0.00000	101.02675	0.00000	101.00847				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.04228	0.00000	101.02372				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.97239	0.00000	100.95507				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.88557	0.00000	100.86744				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.70259	0.00000	100.68469				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.84743	0.00000	99.82843				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.41938	0.00000	100.40217				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.22837	0.00000	100.21224				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.22591	0.00000	100.20997				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	57.97129	100.00000	57.82613				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.82712	0.00000	100.80844				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.15070	100.00000	60.99926				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.18650	0.00000	101.16823				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.93965	100.00000	21.88471				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.05230	0.00000	101.03286				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	54.51197	100.00000	54.37547				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	55.73792	100.00000	55.59834				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	60.04129	100.00000	59.89260				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	57.82118	100.00000	57.71148				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	59.45215	100.00000	59.30328				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	55.25882	100.00000	55.08049				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
KSB007	On 31/08/2017	Spot Bond	0.00000		100.22879		0.00000	100.21031			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.88412		0.00000	100.86146			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.84000		141.36840		8.95000	140.25690			0.00	0	3,745,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.67690		0.00000	101.65924			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.45985		0.00000	101.44198			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.21210		0.00000	100.19409			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.08563		100.00000	15.01939			0.00	68,600,000,000	15,300,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.77599		0.00000	100.75800			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.29500		95.86143		9.43000	95.46052			0.00	0	95,900,000.00
LGL03	On 03/04/2018	Spot Bond	9.44500		97.35160		9.58000	96.89743			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.87000		97.32114		10.02500	96.58817			0.00	0	29,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.94328		0.00000	99.91525			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.93500		102.18439		11.07000	101.94383			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.93779		0.00000	99.90709			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.36969		0.00000	100.35134			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.39499		0.00000	100.37530			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.42527		0.00000	100.40398			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.65128		0.00000	100.63574			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.90062		0.00000	100.88446			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		99.67880		0.00000	99.66420			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.37253		0.00000	99.35793			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		98.97406		0.00000	98.95827			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
MAQ048	On 06/06/2014	Spot Bond	100.00000		82.19178	100.00000	81.63265				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		59.31938	100.00000	59.20683				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		54.51197	100.00000	54.37547				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.17643	0.00000	100.15925				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		63.83974	100.00000	63.67988				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.46531	0.00000	99.45085				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.12973	0.00000	101.11444				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.31625	0.00000	100.30085				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.25775	0.00000	101.24156				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.89464	0.00000	100.87778				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.55443	0.00000	101.53734				0.00	400,000,000	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.27557	0.00000	102.25690				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		101.08895	0.00000	101.07297				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.52996	0.00000	101.51280				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.01567	0.00000	99.99997				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.33380	0.00000	100.31685				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.46581	0.00000	100.45106				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
MBF037	On 11/11/2016	Spot Bond		0.00000	100.50296		0.00000	100.48688			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	95.24795		100.00000	95.00802			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	75.40984		100.00000	75.20436			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	58.28241		100.00000	58.13647			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.32583		100.00000	16.28540			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.85799		100.00000	39.75929			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.18500	103.00778		9.32500	102.42595			0.00	0	150,100,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.95946		0.00000	99.93932			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.96251		0.00000	99.94385			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.46262		0.00000	101.44575			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.65867		0.00000	102.63985			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.67969		0.00000	102.66074			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.78480		0.00000	102.76512			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.03325		0.00000	101.01590			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.09198		0.00000	101.07369			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.53000	103.83018		8.66500	103.50059			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.25500	101.97744		9.39500	101.41738			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.01500	101.74262		10.16000	100.94504			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.91000	103.87803		7.02500	103.77274			0.00	0	5,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.37334		0.00000	101.35569			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.42872		0.00000	101.41037			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.07000	103.05904		10.22500	102.37915			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.93500	100.69783		8.07000	100.48638			0.00	0	4,811,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.21479		0.00000	100.19641			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.45500	100.58796		9.59000	100.19921			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.20587		0.00000	100.18829			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.15500	100.49696		9.29000	100.10720			0.00	0	174,900,000.00
MTN02	On 13/07/2014	Spot Bond		6.39500	102.86032		6.51000	102.80306			0.00	0	300,000.00
MTN03	On 13/07/2015	Spot Bond		8.03500	103.10898		8.17000	102.91550			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.09500	104.49745		9.23000	104.08337			0.00	0	40,100,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.27034		100.89771	6.25452			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.35405		100.61875	6.33806			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	100.45900		0.00000	100.44250			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.46642		0.00000	100.44961			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.47315		0.00000	100.45607			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.47635		0.00000	100.45914			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.51716		0.00000	100.49832			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.56447		0.00000	100.54373			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.40223		100.00000	0.40122			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.40223		100.00000	0.40122			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.35000	96.14444		9.50000	95.28222			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.88500	98.77122		8.02000	98.46657			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.84396		0.00000	100.82883			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
NBK11A		On 28/11/2020	Spot Bond	9.59000	99.25039		9.74500	98.48875			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.03017		0.00000	101.01545			0.00	20,000,000	10,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.43601		0.00000	100.41980			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.78078		0.00000	101.76347			0.00	0	210,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.55956		0.00000	100.54348			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.45547		0.00000	101.43762			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.65760		0.00000	100.64171			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.37182		0.00000	100.35594			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.63500	103.97262		7.77000	103.75651			0.00	0	710,100,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.15807		0.00000	100.13783			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.08500	109.86041		9.22500	109.20429			0.00	0	44,900,000.00
NBK4		On 28/10/2024	Spot Bond	11.01500	32.92019		11.12500	32.56593			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.03500	105.49671		8.17000	105.33132			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.90595		0.00000	100.88741			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.96016		0.00000	100.94053			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	7.83000	103.90523		7.94500	103.87844			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	101.33134		0.00000	101.31511			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.38500	106.15214		8.52000	105.87754			0.00	0	28,400,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	101.37158		0.00000	101.35329			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.28950	0.00000	100.27025		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.42151	0.00000	101.40060		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.22142	0.00000	101.20176		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.05252	0.00000	101.03308		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.15798	0.00000	100.13898		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.37678	0.00000	88.35830		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.14922	0.00000	100.13130		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	100.75699	0.00000	100.73878		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.83295	0.00000	100.81296		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.71925	0.00000	100.70094		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.13530	0.00000	101.11509		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.56077	0.00000	84.54166		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	99.90217	0.00000	99.88586		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	99.89812	0.00000	99.88115		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.57132	0.00000	101.55400		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.45396	0.00000	100.43518		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.82879	0.00000	99.80986		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.83851	0.00000	99.82066		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.14085	0.00000	101.12188		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.84446	0.00000	99.82726		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.83658	0.00000	99.81869		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.83670	0.00000	99.81883		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.73155	0.00000	100.71471		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
NCLN82		On 20/03/2024	Spot Bond	0.00000	99.81029	0.00000	99.78949			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	10.18500	106.65303	10.29500	105.83243			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	99.81152	0.00000	99.79085			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	10.22000	105.15107	10.33000	104.30268			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	99.81029	0.00000	99.78949			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	99.83044	100.00000	8.98828			0.00	10,000,000,000	10,000,000,000.00
NED11		On 17/09/2015	Spot Bond	8.88500	102.12997	9.02000	101.91480			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	103.27873	0.00000	103.25085			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	100.23658	0.00000	100.21607			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.96892	0.00000	100.95355			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	12.54500	113.24792	12.68000	112.71611			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	110.48765	0.00000	110.45079			0.00	0	0.00
NET48		On 03/06/2014	Spot Bond	0.00000	101.47456	0.00000	101.45952			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.17331	0.00000	100.14981			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.50000	160.44390	2.50000	160.41820			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	9.12000	102.26180	9.27500	101.49756			0.00	0	0.00
NPL07		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.33570			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.75000	103.65356	9.90500	102.89937			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.28198	0.00000	100.26483			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.37166	0.00000	100.35653			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.26827	0.00000	100.25204			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.26574	0.00000	100.24967			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.27593	0.00000	100.25919			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
NQ1B10	On 22/05/2020	Spot Bond	9.95000	104.31280		10.10500	103.40527			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.28617		0.00000	100.26875			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.27600		0.00000	100.25926			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.28203		0.00000	100.26488			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.15000	103.63654		10.30500	102.88949			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.30244		0.00000	100.28394			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.29025		0.00000	100.27256			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.28609		0.00000	100.26867			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.36295		0.00000	100.34040			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.33834		0.00000	100.31743			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.29421		0.00000	100.27625			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.38500	104.56715		7.52000	104.52670			2,067,800,000,000.00	280,000,000	70,000,000.00
NRA018	On 30/11/2018	Spot Bond	8.92500	115.95475		9.06500	115.35657			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.27000	121.85612		9.41500	120.88389			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.39500	163.91216		2.39500	163.88637			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.52000	124.74795		9.63000	123.72562			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.87588		0.00000	100.85795			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.85141		0.00000	100.83396			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.92231		0.00000	100.90371			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.75177		0.00000	100.73441			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.46607		0.00000	101.44968			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.44841		0.00000	101.42912			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.22307		0.00000	100.20583			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.23116		0.00000	100.21324			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
NYT101	On 28/05/2020	Spot Bond	0.00000	100.24095	0.00000	100.22004				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.30755	0.00000	100.28056				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.87756	100.00000	15.83780				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.23359	100.00000	29.16119				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.16500	105.94716	7.30000	105.71855				0.00	0	176,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.80049	100.00000	14.76343				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.52000	0.00000	97.38000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.16335	100.00000	45.05151				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.45968	0.00000	100.44315				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.70946	0.00000	100.69237				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.18775	0.00000	100.17178				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.11640	0.00000	100.10046				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.43237	0.00000	100.41636				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.30426	0.00000	100.28825				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.82852	0.00000	101.81077				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	102.11327	0.00000	102.09401				0.00	2,000,000,000	1,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.05829	0.00000	100.04196				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.89149	0.00000	99.87358				0.00	400,000,000	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	99.89329	0.00000	99.87569				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.88919	0.00000	99.87074				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.88738	0.00000	99.86880				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	99.89116	0.00000	99.87320				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.88305	0.00000	99.86357				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
PR2C1G	On 15/06/2014	Spot Bond	0.00000		99.88247		0.00000	99.86307			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		99.88723		0.00000	99.86861			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		99.87626		0.00000	99.85566			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		99.87673		0.00000	99.85637			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		99.88264		0.00000	99.86326			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.68087		0.00000	100.66433			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.70422		0.00000	100.68714			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.71473		0.00000	100.69740			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.73807		0.00000	100.72019			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.83837		0.00000	100.81814			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.86168		0.00000	100.84090			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.83124		0.00000	100.81183			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.93500		103.09480		7.07000	103.00633			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76500		96.65709		6.88000	96.58412			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.26000		38.53939		8.37000	38.05432			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.93500		109.11985		7.07000	108.89669		4,833,716,773,126,000.00	97,003,139,600	29,838,000,000.00	
R158	On 15/09/2015	Spot Bond	6.93500		109.11985		7.07000	108.89669			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.83500		90.34318		6.97000	90.14815			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.93500		114.74783		7.07000	114.39169			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.76500		84.61465		6.90000	84.32194			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.44000		118.20287		8.55000	117.23767		7,435,218,911,520,000.00	80,950,108,000	79,527,927,700.00	
R187P	On 21/12/2026	Spot Bond	8.18000		35.89369		8.29000	35.40440			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.10000		33.48117		8.21000	32.98977			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.99000		271.19965		1.99000	271.15995		8,041,988,000,000.00	4,041,200,000	30,545,095,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201		On 21/12/2014	Spot Bond	6.39500	103.67109		6.51000	103.56518			0.00	0	99,000,000,000.00
R202		On 07/12/2033	Spot Bond	2.12000	212.10311		2.10000	212.69911			17,528,032,800,000.00	8,267,940,000	56,664,000,000.00
R2023		On 28/02/2023	Spot Bond	8.30000	96.79577		8.45000	95.86455			2,592,952,334,310,000.00	12,403,895,700	39,288,095,700.00
R203		On 15/09/2017	Spot Bond	7.59500	101.89650		7.73000	101.46201			1,400,352,403,936,500.00	84,378,196,700	17,168,000,000.00
R2030		On 31/01/2030	Spot Bond	8.85500	93.62816		8.95500	92.81062			839,799,345,000,000.00	94,839,000,000	88,039,400,000.00
R2037		On 31/01/2037	Spot Bond	9.03000	95.80777		9.10500	95.09721			1,665,266,547,000,000.00	84,414,900,000	77,520,000,000.00
R204		On 21/12/2018	Spot Bond	7.83500	102.38680		7.97500	101.81489			1,815,890,882,425,500.00	31,766,545,300	87,035,900,000.00
R2048		On 28/02/2048	Spot Bond	9.14000	96.19406		9.21500	95.42308			1,074,190,382,000,000.00	17,526,300,000	79,016,300,000.00
R207		On 15/01/2020	Spot Bond	8.07000	97.32276		8.22500	96.60914			7,319,492,668,749,000.00	07,000,330,700	94,034,221,800.00
R208		On 31/03/2021	Spot Bond	8.19000	95.39538		8.33500	94.64859			8,419,701,868,578,000.00	28,046,626,200	18,957,279,400.00
R209		On 31/03/2036	Spot Bond	8.96500	76.86775		9.05000	76.20951			1,330,187,778,452,500.00	48,375,658,500	75,395,810,600.00
R210		On 31/03/2028	Spot Bond	2.05000	161.00600		2.05000	160.98217			28,969,780,000,000.00	14,131,600,000	27,341,900,000.00
R211		On 31/01/2017	Spot Bond	1.00000	126.15734		1.00000	126.14226			675,400,000,000.00	675,400,000	23,310,000,000.00
R212		On 31/01/2022	Spot Bond	1.96000	127.70357		1.96000	127.68493			23,337,524,000,000.00	11,906,900,000	94,261,900,000.00
R213		On 28/02/2031	Spot Bond	8.83000	84.26292		8.93000	83.47979			2,112,197,712,870,000.00	39,206,989,000	80,430,150,300.00
R214		On 28/02/2041	Spot Bond	9.05000	74.60260		9.13500	73.92023			1,117,741,703,930,000.00	23,507,370,600	65,696,500,000.00
R225C		On 15/03/2014	Spot Bond	6.25500	99.93150		6.37000	99.91282			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	6.36500	96.84858		6.48000	96.77640			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.99500	93.28468		7.13000	93.14375			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.83500	90.34318		6.97000	90.14815			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.75500	87.49376		6.89000	87.24803			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.76500	84.61465		6.90000	84.32194			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	6.45000	98.22945		6.56500	98.18111			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
R326C	On 21/12/2014	Spot Bond	6.40000	95.20366	6.51500	95.10420		0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.90500	91.67620	7.04000	91.50582		0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.77500	88.81523	6.91000	88.59254		0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.75500	85.94309	6.89000	85.67170		0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.81500	83.00118	6.95000	82.68504		0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.57000	78.37003	7.70500	78.02025		0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.62000	75.37452	7.75500	74.98934		0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.84000	71.95286	7.98000	71.52391		0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.82000	69.30243	7.96000	68.84291		0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.80000	66.76249	7.94000	66.27515		0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.79000	64.29224	7.93000	63.77996		0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.03000	60.99118	8.18500	60.40995		0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.01000	58.71341	8.16500	58.11056		0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.11000	56.05880	8.25500	55.48083		0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.08000	53.99519	8.22500	53.40125		0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.05000	52.02256	8.19500	51.41444		0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.02000	50.13648	8.16500	49.51585		0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.98000	48.37588	8.12500	47.74369		0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.94000	46.69509	8.08500	46.05269		0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.38000	43.00202	8.49000	42.52822		0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.34000	41.44388	8.45000	40.96558		0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.30000	39.95756	8.41000	39.47553		0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.26000	38.53939	8.37000	38.05432		0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.22000	37.18586	8.33000	36.69839		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
R350C	On 21/12/2026	Spot Bond	8.18000	35.89369	8.29000	35.40440			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.14000	34.65977	8.25000	34.16919			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.10000	33.48117	8.21000	32.98977			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	99.83539	0.00000	102.26087			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.30219	0.00000	101.27816			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.31622	0.00000	100.29508			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.33700	0.00000	101.31321			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.16408	0.00000	101.14174			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.46119	100.00000	13.42748			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.16172	100.00000	6.14646			0.00		0	0.00	
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.01842	0.00000	100.07230			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.26767	0.00000	101.24925			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.99985	0.00000	99.98098			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.41258	0.00000	102.02801			0.00		0	0.00	
RDFC08	On 21/03/2014	Spot Bond	0.00000	99.77405	0.00000	99.75703			0.00		0	0.00	
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.40445	0.00000	100.38827			0.00		0	0.00	
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.44568	0.00000	100.42786			0.00		0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.87868	0.00000	100.86068			0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.36824	0.00000	100.35057			0.00		0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	101.10580	0.00000	101.08724			0.00		0	275,000,000.00	
RES18	On 05/02/2018	Spot Bond	0.00000	100.68689	0.00000	100.66860			0.00		0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000	100.01845	0.00000	99.99989			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
RES25	On 03/10/2014	Spot Bond	0.00000	101.05408		0.00000	101.03694			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.85349		0.00000	100.83564			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	101.87296		0.00000	101.85695			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.20978		0.00000	100.19199			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	100.00000	7.74858		100.00000	7.72981		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
RESB01	On 03/06/2014	Spot Bond	0.00000	100.14861		0.00000	100.13066			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.91887		0.00000	100.89266			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.01593		0.00000	101.98529			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.24915		0.00000	101.21768			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.11963		0.00000	101.09156			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.11963		0.00000	101.09156			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.05402		0.00000	102.02542			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.30613		0.00000	102.27405			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.02631		0.00000	99.99970			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.41139		12.35000	103.37716			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.02213		0.00000	100.00007			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.31653		100.00000	13.28319			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.02050		0.00000	99.99992			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.46788		0.00000	100.44768			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.11405		0.00000	101.09297			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.95341		0.00000	100.93350			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.32733		0.00000	100.30537			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.31337		100.00000	2.30770			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
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.04215	100.00000	10.01729				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.12576	100.00000	23.06786				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.76691	100.00000	13.75004				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.49401	100.00000	18.44769				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.54417	0.00000	104.49836				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.70755	0.00000	101.66655				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.49000		106.28409	9.63500	105.51068				0.00	0	628,200,000.00
RW23	On 10/12/2023	Spot Bond	9.55000		102.09960	9.70000	101.14212				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000		104.55406	10.08000	103.75487				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.08601	0.00000	97.67751				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.18500		109.45045	8.32000	109.09180				0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.31836	0.00000	100.29856				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.64500		102.67170	9.78000	102.23120				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.87907	0.00000	100.85986				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.87806	0.00000	99.85772				0.00	400,000,000	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.86717	0.00000	100.84748				0.00	0	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.90164	0.00000	100.88149				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.88316	0.00000	100.86343				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.03500		104.62036	8.17000	104.44299				0.00	0	1,080,100,000.00
SBK9	On 10/04/2018	Spot Bond	9.43500		100.05363	9.57500	99.57372				0.00	0	400,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		133.58705	2.60000	133.56529				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.39500		106.95971	8.53000	106.73834				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.25500		107.16427	8.39000	106.94273				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
SBN31	On 15/09/2015	Spot Bond		8.18500	107.26675		8.32000	107.04513			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.99500	97.70973		9.13000	97.29332			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.33000	107.05462		8.46500	106.83317			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.29500	107.10577		8.43000	106.88428			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	99.89002		0.00000	99.87170			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.11983		0.00000	100.10641			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	101.78712		0.00000	101.76342			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.26550		0.00000	101.24616			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.64500	104.93601		8.78000	104.50688			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.14231		0.00000	101.12551			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.42466		0.00000	101.40567			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.59114		0.00000	105.56349			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.34000	106.52177		9.48500	105.72286			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.09000	102.91501		10.20000	102.13075			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.47280		0.00000	100.45315			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.96136		0.00000	100.94599			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.56473		0.00000	100.54705			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.05139		0.00000	103.02973			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.93500	102.33245		9.07500	101.73742			0.00	0	1,179,400,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.99817		100.00000	8.97803			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.90000	101.95502		10.05000	100.98863			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.14000	95.54876		9.25000	94.76764			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.89000	95.87779		10.03500	95.12187			0.00	0	100,000.00
SBS9	On 07/07/2016	Spot Bond		8.11500	108.84116		8.25000	108.52372			0.00	0	93,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.52000		260.24731		2.52000	260.20546			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.72243		1.70000	123.70527			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.05000		0.00000	104.72000			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		10.63146		100.00000	10.60513			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		121.78123		2.27000	121.76242			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.83353		6.50000	102.81546			65,000,000,000,000.00	10,000,000,000	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.85053		0.00000	99.82966			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.32585		0.00000	101.30660			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.08925		0.00000	103.06792			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.62500		99.28018		9.76000	98.88619			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.92519		0.00000	100.90416			0.00	2,416,620,000	865,540,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.08765		0.00000	101.06926			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.74037		0.00000	101.41554			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		99.77709		0.00000	101.26913			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.60597		0.00000	100.58973			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.03166		100.00000	9.00904			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.98095		0.00000	99.96205			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
SLI2	On 15/08/2016	Spot Bond	8.23500	103.67029		8.37000	103.34929			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.43500	97.95157		9.57500	97.43799			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.94500	97.85556		9.08000	97.43853			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.40176		0.00000	100.38514			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.34588		0.00000	100.32833			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.47460		0.00000	100.45765			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.34838		0.00000	100.33069			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.79927		0.00000	100.78068			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.69500	103.81814		8.83000	103.51433			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.11730		0.00000	101.10015			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.35709		0.00000	101.34016			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.95338		0.00000	100.93542			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.87000	95.06909		10.01500	94.42718			0.00	0	2,500,300,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.16120		0.00000	100.14180			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.48019		0.00000	101.45948			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.78624		0.00000	100.76734			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.79800	87.72928		9.94300	87.05426			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.86000	87.44981		10.00500	86.77740			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.64000	102.72842		7.75500	102.62063			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.33000	91.86961		9.48500	91.20195			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.86095		0.00000	99.84114			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.77500	98.35340		8.91000	97.93422			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.83500	107.78120		7.97000	107.55914			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.81000	100.69449		2.81000	100.67747			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
SSN012		On 21/12/2018	Spot Bond	8.78500	98.72575		8.92500	98.17659			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.48655		0.00000	100.47145			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.32842		0.00000	100.30420			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.25813		0.00000	100.23970			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.86000	106.87034		9.97000	106.03081			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.14182		0.00000	100.12482			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	99.48184		0.00000	99.46435			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	99.86863		0.00000	99.84990			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.06000	75.53795		10.16000	74.86813			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.14530		0.00000	100.12584			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.84307		0.00000	100.82717			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.88538		0.00000	100.86687			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98525			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	99.89650		0.00000	99.88171			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	99.36426		0.00000	99.34948			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	99.26021		0.00000	99.24541			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	99.26045		0.00000	99.24566			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	0.00000	99.11931		0.00000	99.10329			0.00	0	0.00
SY1050		On 13/05/2014	Spot Bond	0.00000	98.99360		0.00000	98.97763			0.00	0	0.00
SY1051		On 14/05/2014	Spot Bond	0.00000	98.97760		0.00000	98.96162			0.00	0	0.00
SY1052		On 16/05/2014	Spot Bond	0.00000	98.94471		0.00000	98.92872			0.00	0	0.00
SY1053		On 16/05/2014	Spot Bond	0.00000	98.94619		0.00000	98.93022			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
SY1054	On 20/05/2014	Spot Bond	0.00000	98.88025		0.00000	98.86425			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.65511		0.00000	99.65011			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.84652		0.00000	98.83050			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.75508		0.00000	98.73891			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.63259		0.00000	99.61661			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.39500	106.69773		7.53000	106.47196			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.04000	103.71252		9.15000	102.91398			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	78.33375		100.00000	78.17454			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	60.39419		100.00000	60.24463			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.77764		100.00000	26.71059			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.20000	99.82278		7.31500	99.79999			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.78349		0.00000	100.76742			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.64507		0.00000	100.62909			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.34212		0.00000	100.32697			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.14263		0.00000	100.12552			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.35092		0.00000	99.33650			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	85.99400		0.00000	86.69430			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.28980		0.00000	100.27483			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.64116		0.00000	100.62517			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.18500	102.08913		8.32000	101.77739			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.83826		0.00000	100.81990			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
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.86524		0.00000	100.84633			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.10940		7.83000	101.08795			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.82342		0.00000	100.80536			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.85714		0.00000	100.83841			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.79980		0.00000	100.78194			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.82342		0.00000	100.80536			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.85714		0.00000	100.83841			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.01564		7.16000	100.99602			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.92321		0.00000	100.90312			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.91782		0.00000	100.89784			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.04702		0.00000	101.02441			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.02955		0.00000	101.00729			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.55573		0.00000	101.52269			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.49572		0.00000	101.46391			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.82207		0.00000	100.80404			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.86524		0.00000	100.84633			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.13946		8.73000	101.11559			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.81802		0.00000	100.80007			0.00	800,000,000	200,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.85714		0.00000	100.83841			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.30500		97.17632		9.44500	96.67160			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.92590		0.00000	100.90575			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.91108		0.00000	100.89123			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.04433		0.00000	101.02178			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
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.03895		0.00000	101.01651			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.46235		0.00000	101.43123			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.46769		0.00000	101.43646			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.87201		0.00000	100.85416			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.57176		101.06155	6.55533			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.81802		0.00000	100.80007			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.61204		0.00000	109.59994			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.93936		0.00000	100.91896			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.99322		0.00000	100.97170			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.56106		0.00000	101.52791			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.28066		0.00000	101.26380			0.00	0	210,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.85159		0.00000	100.83415			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.86521		0.00000	100.84749			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.85159		0.00000	100.83415			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.86521		0.00000	100.84749			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.87201		0.00000	100.85416			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.84342		0.00000	100.82614			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.86521		0.00000	100.84749			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.94006		0.00000	100.92083			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.94006		0.00000	100.92083			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.94006		0.00000	100.92083			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.04886		0.00000	101.02744			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.07604		0.00000	101.05407			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.04206		0.00000	101.02078			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
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.58474	0.00000	101.55248				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.61859	0.00000	101.58564				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.60505	0.00000	101.57238				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.68500	107.72710	8.82000	107.55487				0.00	0	1,060,000,000.00
TL20	On 22/02/2020	Spot Bond	8.24500	90.00284	8.40000	89.32648				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.50500	105.27830	8.64000	104.82986		115,446,019,500,000.00			13,573,900,000	13,114,000,000.00
TN20	On 17/09/2020	Spot Bond	9.39000	105.15045	9.53500	104.40829		8,451,000,000.00			900,000	15,866,400,000.00
TN23	On 06/11/2023	Spot Bond	9.48000	111.93271	9.63000	110.92279				0.00	0	10,740,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000	99.89677	9.70000	99.12344				0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58500	97.69215	9.69500	96.87332		4,801,126,500,000.00			500,900,000	7,454,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.67012	0.00000	100.65265				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.28402	0.00000	100.26673				0.00	2,400,000,000	1,700,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.52169	0.00000	100.50527				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.42531	0.00000	100.40783				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.43670	0.00000	100.41870				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.43781	0.00000	100.41976				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.49369	0.00000	100.47309				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.60957	0.00000	100.58368				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.01171	0.00000	100.99493				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.09642	0.00000	101.07904				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.12261	0.00000	101.10481				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491	10.00000	100.26806				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756	9.75000	100.26138				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
TR32	On 31/12/2099	Spot Bond	100.00000		10.28809		100.00000	10.26156			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		99.45627		0.00000	99.44157			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		99.34267		0.00000	99.32806			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		99.02275		0.00000	99.00772			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		98.84379		0.00000	98.82915			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		99.86656		0.00000	99.85173			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		99.64405		0.00000	99.62922			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		96.75447		0.00000	96.73864			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		99.23072		0.00000	99.21593			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		96.04869		0.00000	96.03269			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		95.87551		0.00000	95.85971			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		98.58781		0.00000	98.57263			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		97.90636		0.00000	97.89085			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		94.76361		0.00000	94.74709			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		97.44597		0.00000	97.42883			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		93.65585		0.00000	93.63668			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		97.24080		0.00000	97.22387			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		93.58340		0.00000	93.56862			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		93.30723		100.00000	50.47702			0.00	0	7,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.32967		100.00000	12.29879			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		93.33468		100.00000	93.10308			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.85344		0.00000	100.83847			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.82349		0.00000	100.80852			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.79355		0.00000	100.77858			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
TWC03U	On 15/04/2014	Spot Bond	100.00000		93.91632		100.00000	93.68212			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.74863		0.00000	100.73366			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.70619		0.00000	100.69148			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.71868		0.00000	100.70371			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.33859		0.00000	100.32247			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.34271		0.00000	100.32746			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.30842		0.00000	100.29219			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.90826		0.00000	100.89112			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.38577		0.00000	100.36740			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.79936		0.00000	100.78427			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.34377		0.00000	100.32740			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.59000		105.80859		9.73500	105.03363			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.99713		0.00000	100.98075			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.97396		0.00000	100.95405			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.41033		0.00000	101.38798			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.93500		100.67826		10.07000	100.26006			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		101.11481		0.00000	101.09848			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.15453		0.00000	101.13748			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.55465		0.00000	100.53747			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.57337		0.00000	100.55553			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.57423		0.00000	100.55636			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.25244		0.00000	101.23415			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
VKE05	On 28/03/2018	Spot Bond	0.00000	101.29129		0.00000	101.27245			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.29500	113.95699		7.43000	113.64361			0.00	0	9,810,100,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.32128		1.48000	232.29043			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.23500	104.56011		7.37000	104.38238			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.10000	105.04251		8.23500	104.63833			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.39000	105.07268		8.53000	104.45949			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.69500	103.97832		8.85000	103.21764			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.73000	103.96047		8.87500	103.16779			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.88500	91.53510		7.02000	91.36178			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.42000	99.64945		6.53500	99.62542			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.43000	98.08208		6.54500	98.03121			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.81500	89.78951		6.95000	89.58456			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.41000	95.55286		6.52500	95.45921			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.88500	91.51799		7.02000	91.34437			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.78000	65.45593		7.92000	64.95422			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.73807		100.00000	32.67596			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.32867		100.00000	17.29579			0.00	0	0.00
Total for j-Bonds :										63,875,418,826,482,500.00	4,536,624,200	95 446 127 500.00
Grand Total:										63,875,421,592,123,500.00	4,536,868,740	95 450 392 426.00