



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: 06/05/2014

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 06/05/2014	Any day expiry		10.50840	10.50840		10.52110	10.52110		8.84	0.00	0	0.00
\$ / R	On 12/05/2014	Any day expiry		10.52000	10.52000		10.52450	10.52450		8.75	0.00	0	0.00
\$ / R	On 12/05/2014	Any day expiry	10.55	Call	36.89300	0.03689	42.76400	0.04276	36.893	9.37	0.00	0	9,000.00
\$ / R	On 12/05/2014	Any day expiry	10.87	Call	1.95880	0.00196	2.50950	0.00251	1.959	13.35	0.00	0	9,000.00
\$ / R	On 13/05/2014	Any day expiry		10.52090	10.52090		10.52610	10.52610		9.16	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	421.96520	0.42197	427.64520	0.42765	421.965	13.65	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	140.00800	0.14001	147.69880	0.14770	140.008	10.66	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	1.83620	0.00184	2.71690	0.00272	1.836	13.05	0.00	0	1,500.00
\$ / R	On 19/05/2014	Any day expiry		10.52870	10.52870		10.52100	10.52100		9.39	0.00	0	0.00
\$ / R	On 19/05/2014	Any day expiry	10.52	Call	80.23580	0.08024	0.00000	0.00000	80.236	9.57	0.00	0	1,100.00
\$ / R	On 19/05/2014	Any day expiry	10.75	Call	17.33630	0.01734	0.00000	0.00000	17.336	10.79	2,002.00	1,100	1,100.00
\$ / R	On 26/05/2014	Any day expiry		10.54030	10.54030		10.54760	10.54760		9.43	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.54200	10.54200		10.54930	10.54930		9.49	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00060	0.00000	0.00080	0.00000	0.001	22.78	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	410.68930	0.41069	418.82450	0.41882	410.689	11.06	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.54360	10.54360		10.55090	10.55090		9.54	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	286.29840	0.28630	283.17160	0.28317	286.298	11.06	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.15990	0.00016	0.21180	0.00021	0.160	19.35	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/06/2014	Foreign Exchange Future		10.57030	10.57030	10.57760	10.57760		10.16	131,304,266.60	12,422	857,840.00
\$ / R	8.64	Put	Foreign Exchange Future	0.01760	0.00002	0.01820	0.00002	0.018	0.018	17.17	0.00	0	24,582.00
\$ / R	8.78	Put	Foreign Exchange Future	0.03420	0.00003	0.03580	0.00004	0.034	0.034	16.58	0.00	0	15,489.00
\$ / R	8.80	Put	Foreign Exchange Future	0.03760	0.00004	0.03940	0.00004	0.038	0.038	16.50	0.00	0	920.00
\$ / R	9.75	Put	Foreign Exchange Future	2.58060	0.00258	2.70220	0.00270	2.581	2.581	11.96	0.00	0	250.00
\$ / R	9.78	Put	Foreign Exchange Future	2.86300	0.00286	2.98470	0.00298	2.863	2.863	11.75	0.00	0	920.00
\$ / R	9.97	Put	Foreign Exchange Future	5.75630	0.00576	5.83840	0.00584	5.756	5.756	10.43	0.00	0	24,582.00
\$ / R	10.00	Put	Foreign Exchange Future	6.47210	0.00647	6.53670	0.00654	6.472	6.472	10.22	0.00	0	10,000.00
\$ / R	10.01	Put	Foreign Exchange Future	6.73270	0.00673	6.79070	0.00679	6.733	6.733	10.15	0.00	0	50.00
\$ / R	10.02	Put	Foreign Exchange Future	7.00530	0.00701	7.05580	0.00706	7.005	7.005	10.08	0.00	0	6,000.00
\$ / R	10.13	Put	Foreign Exchange Future	14.12820	0.01413	14.23080	0.01423	14.128	14.128	9.91	0.00	0	15,489.00
\$ / R	10.15	Put	Foreign Exchange Future	16.18660	0.01619	16.31350	0.01631	16.187	16.187	9.92	0.00	0	47,500.00
\$ / R	10.50	Put	Foreign Exchange Future	104.81560	0.10482	105.15200	0.10515	104.816	104.816	10.11	0.00	0	15,000.00
\$ / R	10.50	Call	Foreign Exchange Future	175.11560	0.17512	182.75200	0.18275	175.116	175.116	10.11	0.00	0	15,500.00
\$ / R	10.57	Put	Foreign Exchange Future	137.92160	0.13792	138.05940	0.13806	137.922	137.922	10.15	0.00	0	11,250.00
\$ / R	10.63	Put	Foreign Exchange Future	172.71780	0.17272	172.53090	0.17253	172.718	172.718	10.32	0.00	0	11,250.00
\$ / R	10.65	Put	Foreign Exchange Future	185.83000	0.18583	185.50280	0.18550	185.830	185.830	10.43	0.00	0	2,350.00
\$ / R	10.67	Put	Foreign Exchange Future	199.34290	0.19934	198.86850	0.19887	199.343	199.343	10.54	0.00	0	100.00
\$ / R	10.75	Put	Foreign Exchange Future	257.03820	0.25704	255.94200	0.25594	257.038	257.038	10.96	0.00	0	201.00
\$ / R	10.90	Put	Foreign Exchange Future	377.85810	0.37786	375.55310	0.37555	377.858	377.858	11.76	0.00	0	7,000.00
\$ / R	10.95	Call	Foreign Exchange Future	41.21220	0.04121	45.82230	0.04582	41.212	41.212	12.03	0.00	0	5,000.00
\$ / R	10.96	Call	Foreign Exchange Future	39.95530	0.03996	44.49100	0.04449	39.955	39.955	12.08	0.00	0	3,000.00
\$ / R	11.00	Call	Foreign Exchange Future	35.32620	0.03533	39.57020	0.03957	35.326	35.326	12.29	0.00	0	20,000.00
\$ / R	11.00	Put	Foreign Exchange Future	465.02620	0.46503	461.97020	0.46197	465.026	465.026	12.29	0.00	0	5,000.00
\$ / R	11.01	Call	Foreign Exchange Future	34.26140	0.03426	38.43500	0.03844	34.261	34.261	12.35	0.00	0	50.00
\$ / R	11.01	Put	Foreign Exchange Future	473.96140	0.47396	470.83500	0.47084	473.961	473.961	12.35	0.00	0	50.00
\$ / R	11.02	Call	Foreign Exchange Future	33.23220	0.03323	37.33440	0.03733	33.232	33.232	12.40	0.00	0	5,000.00
\$ / R	11.10	Call	Foreign Exchange Future	26.11510	0.02612	29.68980	0.02969	26.115	26.115	12.83	0.00	0	6,000.00
\$ / R	11.12	Call	Foreign Exchange Future	24.61110	0.02461	28.06290	0.02806	24.611	24.611	12.93	0.00	0	2,000.00
\$ / R	11.13	Call	Foreign Exchange Future	23.89570	0.02390	27.28720	0.02729	23.896	23.896	12.99	0.00	0	2,000.00
\$ / R	11.18	Call	Foreign Exchange Future	20.60220	0.02060	23.72420	0.02372	20.602	20.602	13.24	0.00	0	2,000.00
\$ / R	11.20	Call	Foreign Exchange Future	19.41680	0.01942	22.44150	0.02244	19.417	19.417	13.35	0.00	0	15,000.00
\$ / R	11.50	Call	Foreign Exchange Future	8.38780	0.00839	10.25240	0.01025	8.388	8.388	14.86	0.00	0	2,500.00
\$ / R	11.50	Put	Foreign Exchange Future	938.08780	0.93809	932.65240	0.93265	938.088	938.088	14.86	0.00	0	600.00
\$ / R	11.60	Call	Foreign Exchange Future	6.48360	0.00648	8.07460	0.00807	6.484	6.484	15.37	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	1.77300	0.00177	2.23150	0.00223	1.773	1.773	16.57	0.00	0	46,682.00
\$ / R	12.00	Put	Foreign Exchange Future	1,431.47300	1.43147	1,424.63150	1.42463	1,431.473	1,431.473	16.57	0.00	0	1,000.00
\$ / R	12.05	Call	Foreign Exchange Future	1.50350	0.00150	1.88850	0.00189	1.503	1.503	16.70	0.00	0	21,000.00
\$ / R	12.24	Call	Foreign Exchange Future	0.81060	0.00081	1.00540	0.00101	0.811	0.811	17.21	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.57890	10.57890	10.58630	10.58630		10.24	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.59440	10.59440	10.60180	10.60180		10.46	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.06860	0.00007	0.07460	0.00007	0.069	0.069	19.24	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	93.87960	0.09388	100.81530	0.10082	93.880	93.880	11.49	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.59960	10.59960	10.60700	10.60700		10.43	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	305.19140	0.30519	305.03430	0.30503	305.191	305.191	11.36	0.00	0	500.00
\$ / R	12.40	Call	Any day expiry	1.95390	0.00195	2.20890	0.00221	1.954	1.954	16.75	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.64840	10.64840	10.65600	10.65600		11.12	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.41750	0.00042	0.43670	0.00044	0.418	0.418	17.94	0.00	0	4,700.00

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 28/07/2014	Any day expiry	10.82	Call	164.78150	0.16478	174.78010	0.17478	164.782	11.80	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.65020	10.65020	10.65770	10.65770		11.15	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	323.30060	0.32330	325.92660	0.32593	323.301	11.74	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	11.23880	0.01124	14.28270	0.01428	11.239	18.56	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.69370	10.69370	10.70170	10.70170		11.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	114.95510	0.11496	117.61840	0.11762	114.955	11.26	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	44.50360	0.04450	50.12220	0.05012	44.504	16.77	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.70320	10.70320	10.71110	10.71110		11.81	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	341.11400	0.34111	345.06180	0.34506	341.114	12.16	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	24.29780	0.02430	27.91050	0.02791	24.298	19.40	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.70500	10.70500	10.71300	10.71300		11.82	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	1.33970	0.00134	1.42360	0.00142	1.340	17.50	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	196.43180	0.19643	207.81670	0.20782	196.432	12.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.73890	10.73890	10.74700	10.74700		12.16	31,142,810.00	2,900	51,365.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	4.88750	0.00489	5.17630	0.00518	4.888	15.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	5.63410	0.00563	5.95310	0.00595	5.634	15.02	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	5.83860	0.00584	6.16540	0.00617	5.839	14.94	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	6.98300	0.00698	7.35240	0.00735	6.983	14.56	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	31.92300	0.03192	32.91340	0.03291	31.923	11.81	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	56.72170	0.05672	58.46640	0.05847	56.722	11.53	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	89.56240	0.08956	92.09890	0.09210	89.562	11.29	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	94.33960	0.09434	96.96930	0.09697	94.340	11.30	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	99.83540	0.09984	102.56370	0.10256	99.835	11.33	334,448.59	3,350	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	147.87140	0.14787	151.29220	0.15129	147.871	11.57	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	494.10310	0.49410	505.70920	0.50571	494.103	11.60	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	195.19110	0.19519	199.07370	0.19907	195.191	11.76	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	217.26060	0.21726	221.30360	0.22130	217.261	11.84	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	127.64960	0.12765	137.05260	0.13705	127.650	14.60	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	124.83340	0.12483	0.00000	0.00000	124.833	14.67	836,383.78	6,700	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	122.09670	0.12210	131.28630	0.13129	122.097	14.74	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	73.50650	0.07351	80.33190	0.08033	73.506	16.44	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	57.08950	0.05709	62.84740	0.06285	57.089	17.35	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	53.20410	0.05320	58.68490	0.05868	53.204	17.61	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	51.40130	0.05140	56.74990	0.05675	51.401	17.75	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	49.26610	0.04927	54.45520	0.05446	49.266	17.92	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	38.52090	0.03852	42.85110	0.04285	38.521	18.96	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.75960	10.75960	10.76780	10.76780		12.28	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	355.26630	0.35527	359.94200	0.35994	355.266	12.44	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	40.28440	0.04028	44.56460	0.04456	40.284	20.39	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.76520	10.76520	10.77340	10.77340		12.27	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.67170	0.00267	2.86240	0.00286	2.672	17.05	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	265.73780	0.26574	278.15400	0.27815	265.738	12.94	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.82170	10.82170	10.83000	10.83000		12.71	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	4.01770	0.00402	4.17560	0.00418	4.018	16.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	366.83830	0.36684	372.33100	0.37233	366.838	12.61	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	245.77950	0.24578	257.91140	0.25791	245.780	13.95	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	60.69800	0.06070	65.25870	0.06526	60.698	21.05	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.83300	10.83300	10.84130	10.84130		12.72	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 04/11/2014	Any day expiry	10.16	Put	110.48070	0.11048	114.24900	0.11425	110.481	11.79	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	143.56570	0.14357	152.59620	0.15260	143.566	15.99	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.87400	10.87400	10.88250	10.88250		12.99	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	376.07360	0.37607	381.17420	0.38117	376.074	12.78	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	76.87000	0.07687	81.80670	0.08181	76.870	21.90	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.88000	10.88000	10.88850	10.88850		13.01	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.38350	0.00538	5.57740	0.00558	5.384	16.25	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	302.75450	0.30275	315.23150	0.31523	302.755	14.01	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.90580	10.90580	10.91440	10.91440		13.08	0.00	0	1,750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.90780	10.90780	10.91640	10.91640		13.09	21,815,600.00	2,000	37,971.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	19.58460	0.01958	19.97410	0.01997	19.585	13.82	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	36.30030	0.03630	37.11190	0.03711	36.300	13.12	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	64.31850	0.06432	65.76030	0.06576	64.319	12.43	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	77.68730	0.07769	79.43410	0.07943	77.687	12.34	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	97.34280	0.09734	99.51570	0.09952	97.343	12.26	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	116.55820	0.11656	0.00000	0.00000	116.558	12.19	767,069.51	6,581	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	188.43600	0.18844	192.08190	0.19208	188.436	12.08	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	236.02690	0.23603	240.04310	0.24004	236.027	12.31	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	257.68040	0.25768	261.83270	0.26183	257.680	12.41	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	328.94220	0.32894	333.42450	0.33342	328.942	12.70	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	392.51540	0.39252	397.17100	0.39717	392.515	12.93	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	456.44870	0.45645	461.11480	0.46111	456.449	13.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	500.79110	0.50079	505.30000	0.50530	500.791	13.36	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	567.02030	0.56702	571.26550	0.57127	567.020	13.64	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	636.39800	0.63640	640.33840	0.64034	636.398	13.91	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	268.74960	0.26875	280.23770	0.28024	268.750	14.74	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	183.59550	0.18360	193.14920	0.19315	183.595	16.20	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	172.22390	0.17222	0.00000	0.00000	172.224	16.44	2,266,810.97	13,162	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	151.20040	0.15120	159.64840	0.15965	151.200	16.96	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	98.52970	0.09853	104.74020	0.10474	98.530	18.89	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	95.41990	0.09542	101.47770	0.10148	95.420	19.05	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	92.16510	0.09217	97.94090	0.09794	92.165	19.86	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	92.00890	0.09201	97.76040	0.09776	92.009	19.95	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	52.08250	0.05208	55.53200	0.05553	52.083	24.35	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.91370	10.91370	10.92230	10.92230		13.09	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	381.72210	0.38172	386.36570	0.38637	381.722	12.89	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	92.26620	0.09227	97.56080	0.09756	92.266	22.58	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.92960	10.92960	10.93830	10.93830		13.23	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.53930	0.00654	6.75830	0.00676	6.539	15.99	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	364.79310	0.36479	377.30660	0.37731	364.793	13.91	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.00100	11.00100	11.00990	11.00990		13.45	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	9.36600	0.00937	9.47650	0.00948	9.366	15.98	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	390.70300	0.39070	394.14990	0.39415	390.703	13.04	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	434.73500	0.43474	447.16450	0.44716	434.735	13.96	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	123.54440	0.12354	129.77190	0.12977	123.544	23.92	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.05820	11.05820	11.06760	11.06760		13.68	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	396.77490	0.39677	399.89080	0.39989	396.775	13.16	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	132.51420	0.13251	138.85690	0.13886	132.514	23.83	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 16/03/2015	Foreign Exchange Future		11.09790	11.09790		11.10770	11.10770		13.85	0.00	0	3,550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	147.74890	0.14775	149.00750	0.14901	147.749	12.63	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	453.05990	0.45306	456.21280	0.45621	453.060	13.43	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	160.23890	0.16024	167.30100	0.16730	160.239	22.85	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.12080	11.12080		11.13090	11.13090		14.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	401.16970	0.40117	404.09210	0.40409	401.170	13.26	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	133.91150	0.13391	140.06040	0.14006	133.911	23.78	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry		11.18760	11.18760		11.19840	11.19840		14.17	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	404.53520	0.40454	407.30300	0.40730	404.535	13.33	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	137.05830	0.13706	143.05370	0.14305	137.058	23.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.24920	11.24920		11.26460	11.26460		14.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	408.74360	0.40874	410.26130	0.41026	408.744	13.43	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	138.16750	0.13817	144.53620	0.14454	138.168	23.50	0.00	0	300.00
\$ / R	On 15/06/2015	Foreign Exchange Future		11.29020	11.29020		11.30980	11.30980		14.50	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry		11.31390	11.31390		11.33590	11.33590		14.55	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	412.71210	0.41271	411.09410	0.41109	412.712	13.54	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	130.30740	0.13031	138.97300	0.13897	130.307	23.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.38510	11.38510		11.41440	11.41440		14.79	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	417.24460	0.41724	414.56180	0.41456	417.245	13.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	133.50590	0.13351	141.10250	0.14110	133.506	22.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.44760	11.44760		11.48330	11.48330		14.92	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	421.32590	0.42133	417.95870	0.41796	421.326	13.76	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	132.84860	0.13285	142.83960	0.14284	132.849	22.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry		11.51660	11.51660		11.55930	11.55930		15.03	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	424.37990	0.42438	417.79850	0.41780	424.380	13.84	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	133.67780	0.13368	144.30110	0.14430	133.678	22.69	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.58130	11.58130		11.63060	11.63060		15.21	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	426.39130	0.42639	418.94650	0.41895	426.391	13.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	146.33740	0.14634	156.02160	0.15602	146.337	22.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.64170	11.64170		11.69720	11.69720		15.29	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	427.70940	0.42771	418.53870	0.41854	427.709	13.94	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	132.66050	0.13266	144.23770	0.14424	132.660	22.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		11.69780	11.69780		11.75900	11.75900		15.36	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	428.02960	0.42803	417.42990	0.41743	428.030	13.96	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	124.20320	0.12420	139.13530	0.13914	124.203	22.37	0.00	0	300.00
\$ / R MAXI	On 06/05/2014	Any day expiry		10.50840	10.50840		10.52110	10.52110		8.84	52,542,000.00	50	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.57030	10.57030		10.57760	10.57760		10.16	1,321,287.50	125	1,439.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	40,355.36430	0.40355	40,101.55730	0.40102	40,355.364	11.92	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.73890	10.73890		10.74700	10.74700		12.16	107,389.00	10	98.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.90780	10.90780		10.91640	10.91640		13.09	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.95830	17.95830		17.83560	17.83560		9.83	10,828,854.90	603	35,763.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.21360	0.00021	0.00430	0.00000	0.214	17.74	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	6.26930	0.00627	8.13990	0.00814	6.269	13.15	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	8.02800	0.00803	10.50740	0.01051	8.028	12.45	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	10.24540	0.01025	13.52250	0.01352	10.245	11.80	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	12.07260	0.01207	16.02690	0.01603	12.073	11.38	0.00	0	50.00

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	17.20	Put	28.23970	0.02824	42.76370	0.04276	28.240	10.46	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	491.29500	0.49130	402.54680	0.40255	491.295	10.16	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	199.83110	0.19983	264.27130	0.26427	199.831	9.87	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	101.02120	0.10102	76.83990	0.07684	101.021	10.13	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	561.87090	0.56187	667.85060	0.66785	561.871	10.25	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	8.67890	0.00868	7.85870	0.00786	8.679	13.70	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	6.60920	0.00661	5.61610	0.00562	6.609	14.74	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.23070	18.23070	18.10750	18.10750		11.99	7,292,280.00	400	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.50070	18.50070	18.37700	18.37700		12.88	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	737.31250	0.73731	810.06550	0.81007	737.313	12.88	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.63270	18.63270	18.50890	18.50890		13.22	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	607.32600	0.60733	664.86870	0.66487	607.326	12.80	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	755.43690	0.75544	820.79010	0.82079	755.437	13.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	829.64800	0.82965	900.91010	0.90091	829.648	13.20	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	279.72490	0.27972	264.18090	0.26418	279.725	16.19	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	209.00130	0.20900	198.57170	0.19857	209.001	16.83	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	207.20620	0.20721	196.90840	0.19691	207.206	16.85	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.79870	18.79870	18.67630	18.67630		13.48	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10408	0.10408	0.10362	0.10362		11.68	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10580	0.10580	0.10534	0.10534		14.23	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10951	0.10951	0.10905	0.10905		14.72	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.72590	14.72590	14.67890	14.67890		9.43	23,252,196.10	1,579	81,628.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	4.92540	0.00493	5.85690	0.00586	4.925	10.44	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	5.57690	0.00558	6.63460	0.00663	5.577	10.16	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	18.83330	0.01883	25.09730	0.02510	18.833	9.34	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	58.82690	0.05883	73.53480	0.07353	58.827	9.38	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	347.45980	0.34746	317.28450	0.31728	347.460	9.38	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	253.38440	0.25338	290.76370	0.29076	253.384	9.71	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	71.57800	0.07158	68.57010	0.06857	71.578	10.32	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	2.20270	0.00220	2.28410	0.00228	2.203	13.81	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	1.98250	0.00198	2.06040	0.00206	1.983	13.98	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.95850	14.95850	14.91180	14.91180		11.65	3,739,625.00	250	12,015.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	142.52320	0.14252	148.90380	0.14890	142.523	10.99	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	151.30500	0.15130	158.34930	0.15835	151.305	11.02	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	109.60320	0.10960	110.80730	0.11081	109.603	14.45	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.19280	15.19280	15.14610	15.14610		12.62	0.00	0	6,398.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	67.30380	0.06730	0.00000	0.00000	67.304	12.12	116,906.70	1,737	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	283.05500	0.28305	0.00000	0.00000	283.055	14.41	983,333.07	3,474	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.45840	15.45840	15.41240	15.41240		13.21	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			487.97800	487.97800	485.62900	485.62900			0.00	0	0.00
AL12	On 07/08/2014	Index Future			494.93400	494.93400	492.55600	492.55600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.47500	502.47500	500.05900	500.05900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			510.43400	510.43400	507.98200	507.98200			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
AL37	On 08/05/2014	Index Future			415.83100		415.83100		414.82800	414.82800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			421.75800		421.75800		420.74500	420.74500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			428.18400		428.18400		427.15400	427.15400			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			489.30400		489.30400		487.46000	487.46000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			496.27900		496.27900		494.41300	494.41300			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.84000		503.84000		501.94500	501.94500			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			445.52900		445.52900		443.99400	443.99400			369,789,070.00	83	177.00
ALBI	On 07/08/2014	Index Future			451.88000		451.88000		450.32800	450.32800			375,060,400.00	83	679.00
ALBI	On 06/11/2014	Index Future			458.76500		458.76500		457.18800	457.18800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			466.03200		466.03200		464.43100	464.43100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.86740		9.86740		9.78190	9.78190		9.17	5,920,440.00	600	9,590.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	3.29620		0.00330		4.51030	0.00451	3.296	11.12	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	220.50210		0.22050		163.34880	0.16335	220.502	9.41	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	3.29740		0.00330		2.51470	0.00251	3.297	12.42	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96090		9.96090		9.87510	9.87510		11.36	4,980,450.00	500	9,730.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05630		10.05630		9.97020	9.97020		12.30	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	143.39350		0.14339		162.64810	0.16265	143.394	12.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	385.95290		0.38595		348.16550	0.34817	385.953	12.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	174.90260		0.17490		158.29540	0.15830	174.903	13.57	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16420		10.16420		10.07820	10.07820		12.66	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.69630		9.69630		9.64010	9.64010		8.33	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.82880		9.82880		9.77180	9.77180		11.04	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			40.42990		40.42990		-43.90820	-43.90820			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			678.56760		678.56760		683.04470	683.04470			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			753.38120		753.38120		757.20480	757.20480			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			174.07460		174.07460		139.42350	139.42350			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			630.69250		630.69250		636.74960	636.74960			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			100.07970		100.07970		101.37160	101.37160			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.10520		12.10520		12.05370	12.05370		9.65	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.30810		12.30810		12.25670	12.25670		11.74	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.74480		12.74480		12.69360	12.69360		13.44	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69630		1.69630		1.69240	1.69240		9.62	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71880		1.71880		1.71440	1.71440		11.84	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.02347		120.02347		119.92845	119.92845			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
EL28	On 07/08/2014	Bond Future	121.74891		121.74891		121.65447	121.65447			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.13684		122.13684		122.04161	122.04161			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.59114		82.94228		9.64965	82.50640			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future	9.69407		84.12426		9.75430	83.68349			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.79173		81.62078		9.85385	81.17376			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.88833		82.91480		9.95240	82.46138			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	444.22200		444.22200		442.76200	442.76200			910,655,100.00	205	60.00
GOVI	On 07/08/2014	GOVI	450.55500		450.55500		449.07800	449.07800			342,421,800.00	76	503.00
GOVI	On 06/11/2014	GOVI	457.41900		457.41900		455.91900	455.91900			128,077,320.00	28	28.00
GOVI	On 05/02/2015	GOVI	464.66500		464.66500		463.14200	463.14200			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.88577		114.88577		114.79785	114.79785			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.40759		115.40759		115.32011	115.32011			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.17977		117.17977		117.09177	117.09177			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	117.42913		117.42913		117.33605	117.33605			0.00	0	19.00
I2038	On 07/08/2014	Bond Future	117.84614		117.84614		117.75371	117.75371			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	119.65589		119.65589		119.56268	119.56268			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	116.47663		116.47663		116.38423	116.38423			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	118.15110		118.15110		118.05904	118.05904			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.61972		118.61972		118.52706	118.52706			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.88439		124.88439		124.78448	124.78448			0.00	0	400.00
I2050	On 07/08/2014	Bond Future	125.26846		125.26846		125.16921	125.16921			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future	127.19201		127.19201		127.09198	127.09198			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	209.39700		209.39700		209.34300	209.34300			224,054,790.00	107	46.00
IGOV	On 07/08/2014	Index Future	212.40800		212.40800		212.35600	212.35600			48,853,840.00	23	1,268.00
IGOV	On 06/11/2014	Index Future	215.67000		215.67000		215.61600	215.61600			185,476,200.00	86	86.00
IGOV	On 05/02/2015	Index Future	219.11200		219.11200		219.05800	219.05800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	568.43400		568.43400		567.82300	567.82300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	576.59100		576.59100		575.97100	575.97100			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	585.46600		585.46600		584.84000	584.84000			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
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.46554	140.46554		140.36417	140.36417			0.00	0	635.00
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 21/05/2014	Jibar Tradeable Future		5.80000	94.20000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.04000	93.96000		6.06000	93.94000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.12000	93.88000		6.14000	93.86000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.29000	93.71000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.37000	93.63000		6.38000	93.62000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.49000	93.51000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.71000	93.29000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.96000	93.04000		6.99000	93.01000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.13000	92.87000		7.17000	92.83000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.30000	92.70000		7.34000	92.66000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.45000	92.55000		7.51000	92.49000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.60000	92.40000		7.67000	92.33000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.24140	9.24140		9.15790	9.15790		7.01	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.32650	9.32650		9.24210	9.24210		9.05	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.39310	1.39310		1.38770	1.38770			208,965.00	150	825.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.39290	1.39290		1.38750	1.38750			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.66120	9.66120	0.10348	9.70560	9.70560		11.91	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.67724	110.74709		6.73439	110.67050		1.47	0.00	0	10,000.00
R157	On 07/08/2014	Bond Future		6.89261	112.32541		6.96234	112.24945		1.34	0.00	0	21,348.00
R157	On 06/11/2014	Bond Future		7.12710	107.22359		7.21812	107.14713		1.19	0.00	0	0.00
R157	On 05/02/2015	Bond Future		7.47282	108.92411		7.60337	108.84735		1.00	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		8.32602	120.88108		8.38418	120.38224		10.69	0.00	0	18,275.00
R186	On 08/05/2014	Bond Future	7.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.32	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	138.13000	0.13813	97.97000	0.09797	138.130	10.60	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	777.67000	0.77767	534.33000	0.53433	777.670	10.65	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,507.64000	1.50764	1,112.94000	1.11294	1,507.640	10.69	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	24.24000	0.02424	128.38000	0.12838	24.240	10.69	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,569.21000	3.56921	3,071.91000	3.07191	3,569.210	10.84	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	0.00000	0.00000	0.48000	0.00048	0.000	10.87	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.98	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.04	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.12	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.26	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.41373		117.31102		8.47380	116.80698		11.78	113,205,134.30	965	47,290.00
R186	On 07/08/2014	Bond Future	8.25	Call	2,140.21000		2.14021		1,943.70000	1.94370	2,140.210	11.70	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.70	Put	1,751.03000		1.75103		1,951.26000	1.95126	1,751.030	11.88	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,184.53000		1.18453		1,337.40000	1.33740	1,184.530	11.99	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	688.31000		0.68831		790.82000	0.79082	688.310	12.13	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.49119		119.09885		8.55339	118.58783		11.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,792.37000		1.79237		1,947.47000	1.94747	1,792.370	11.89	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.56435		115.69052		8.62873	115.17247		12.07	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			282.97977		282.97977		282.76270	282.76270			0.00	0	668.00
R197	On 07/08/2014	Bond Future			281.22559		281.22559		281.00962	281.00962			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			285.54395		285.54395		285.32642	285.32642			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.21795		104.91230		6.27777	104.87661		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.49650		101.99683		6.59317	101.96226		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			224.46396		224.46396		224.28811	224.28811		10.29	0.00	0	6,049.00
R202	On 07/08/2014	Bond Future			224.59814		224.59814		224.42331	224.42331		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			228.04695		228.04695		227.87050	227.87050			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			8.19609		98.78153		8.25946	98.39748		9.35	0.00	0	1,300.00
R2023	On 07/08/2014	Bond Future			8.29278		100.18933		8.35856	99.80133		9.92	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future			8.38222		97.79490		8.45071	97.40160		10.07	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.46936		99.34494		8.54074	98.94624		10.12	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			7.43665		103.67308		7.49681	103.49553		4.17	0.00	0	5,654.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.06	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	80.34000		0.08034		52.76000	0.05276	80.340	4.15	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.58628		105.15056		7.65141	104.97212		4.09	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	185.42000		0.18542		160.03000	0.16003	185.420	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.72917		102.58890		7.80058	102.40833		3.90	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	316.77000		0.31677		282.89000	0.28289	316.770	3.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	396.57000		0.39657		355.98000	0.35598	396.570	3.75	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.87916		104.21510		7.95805	104.03252		3.63	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,087.80000		1.08780		1,009.55000	1.00955	1,087.800	3.58	0.00	0	55.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 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			8.82104		95.32173		8.88925	94.77853			0.00	0	1,970.00
R2030	On 07/08/2014	Bond Future			8.91277		92.67270		8.98306	92.12322			0.00	0	4,431.00
R2030	On 06/11/2014	Bond Future			8.99098		94.08568		9.06344	93.52838			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.06676		91.56988		9.14148	91.00460			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.00097		97.55936		9.05896	97.02605			0.00	0	4,046.00
R2037	On 07/08/2014	Bond Future			9.08669		94.69171		9.14633	94.15233			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.15996		96.13552		9.22131	95.58853			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.23091		93.40191		9.29404	92.84703			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.66149		104.42366		7.72114	104.19415		5.48	0.00	0	13,418.00
R204	On 07/08/2014	Bond Future			7.79149		101.87926		7.85483	101.64809		5.75	306,656,572.60	3,010	28,693.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,191.97000		1.19197		1,317.42000	1.31742	1,191.970	5.71	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.90745		103.43179		7.97520	103.19774		5.37	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,431.99000		1.43199		1,547.51000	1.54751	1,431.990	5.37	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			8.02117		101.03596		8.09384	100.79907		5.31	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.07087		98.37525		9.12354	97.84257			0.00	0	2,660.00
R2048	On 07/08/2014	Bond Future			9.14825		99.77729		9.20237	99.23850			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.22018		96.87073		9.27586	96.32430			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.29011		98.40626		9.34739	97.85204			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			7.86138		99.59151		7.93070	99.28480		6.62	0.00	0	528.00
R207	On 07/08/2014	Bond Future			7.98208		97.36990		8.05504	97.06041		7.17	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			8.08455		98.85408		8.16166	98.54042		6.90	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.18555		96.77943		8.26722	96.46164		7.02	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			8.02120		94.15676		8.07990	93.86399		7.94	0.00	0	543.00
R208	On 07/08/2014	Bond Future			8.12788		95.49863		8.18913	95.20317		8.38	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,267.76000		1.26776		1,404.55000	1.40455	1,267.760	8.39	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.22449		93.55516		8.28870	93.25571		8.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,594.72000		1.59472		1,722.27000	1.72227	1,594.720	8.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.31755		95.03820		8.38491	94.73478		8.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 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			8.92086		75.21682		8.97851	74.77949		16.46	0.00	0	1,504.00
R209	On 08/05/2014	Bond Future	8.50	Call	0.04000		0.00004		0.12000	0.00012	0.040	16.17	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	739.60000		0.73960		530.38000	0.53038	739.600	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	0.00000		0.00000		0.10000	0.00010	0.000	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.99733		76.28880		9.05648	75.84643		17.58	228,866.40	3	24,171.00
R209	On 06/11/2014	Bond Future			9.06700		74.30443		9.12779	73.85571		17.93	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,336.20000		3.33620		3,131.52000	3.13152	3,336.200	17.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,509.84000		3.50984		3,298.04000	3.29804	3,509.840	17.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,688.04000		3.68804		3,469.15000	3.46915	3,688.040	17.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,177.93000		2.17793		2,336.71000	2.33671	2,177.930	18.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,426.52000		1.42652		1,543.47000	1.54347	1,426.520	18.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,344.56000		1.34456		1,456.46000	1.45646	1,344.560	18.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,266.75000		1.26675		1,373.75000	1.37375	1,266.750	18.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.13322		75.48246		9.19565	75.02732		17.73	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			166.65369		166.65369		166.52401	166.52401			0.00	0	101.00
R210	On 07/08/2014	Bond Future			169.04952		169.04952		168.92046	168.92046			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.60544		169.60544		169.47550	169.47550			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			128.07300		128.07300		127.98169	127.98169			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.34579		128.34579		128.25514	128.25514			0.00	0	780.00
R211	On 06/11/2014	Bond Future			130.31680		130.31680		130.22553	130.22553			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			133.46249		133.46249		133.36094	133.36094			0.00	0	173.00
R212	On 07/08/2014	Bond Future			133.65962		133.65962		133.55871	133.55871			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.71229		135.71229		135.61054	135.61054			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
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	8.82093	85.58814		8.87879	85.14620		14.30	0.00	0	3,591.00
R213		On 07/08/2014	Bond Future	8.90357	86.80788		8.96304	86.36097		15.29	23,004,088.20	265	24,405.00
R213		On 06/11/2014	Bond Future	8.98029	84.58909		9.04153	84.13583		15.84	0.00	0	0.00
R213		On 05/02/2015	Bond Future	9.05481	85.92984		9.11787	85.47017		15.84	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	8.99584	76.17002		9.05343	75.71466		16.86	0.00	0	0.00
R214		On 07/08/2014	Bond Future	9.07066	77.25558		9.12977	76.79488		18.02	0.00	0	5,228.00
R214		On 06/11/2014	Bond Future	9.14003	75.14416		9.20077	74.67690		18.77	0.00	0	0.00
R214		On 05/02/2015	Bond Future	9.20726	76.33521		9.26967	75.86126		18.80	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 13/06/2014	Foreign Exchange Future	20,972.96000	20,972.96000		20,913.76000	20,913.76000			0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future	5.00010	5.00010		4.99320	4.99320		9.12	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	4.96340	4.96340		4.95530	4.95530		9.68	0.00	0	0.00

Total for Derivatives : **3,327,246,300.23** **62,627** **3 420 260.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71428			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.27500	102.38506		7.27500	102.32478			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89415			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.90500	102.67978		8.90500	102.60688			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.47328			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.54500	100.41210		9.54500	100.33539			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.52171			0.00	1,300,000,000	1,300,000,000.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.63300			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.77000	94.50664		9.77000	98.56637			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.57500	101.43496		7.57500	101.37350			74,235,000,000.00	9,800,000	118,500,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02306			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
AB09	On 03/05/2017	Spot Bond	9.09000	103.28880		9.09000	103.21397			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57500	134.67085		1.57500	134.50673			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29500	129.75580		2.29500	268.36186			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48768			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45088			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04092			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.08418			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.11288			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.62459			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54051			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.55477			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.03500	104.55701		8.03500	104.48988			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.80698			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.01500	101.62578		8.01500	101.56086			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21041			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.65417			0.00	400,000,000	400,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63103			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.49940			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68366			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94819			0.00	100,000,000	50,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06527			0.00	400,000,000	400,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56868			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.19316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	6.02500		132.99899		6.02500	132.85400			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500		126.92531		2.99500	126.75621			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32500		114.48019		4.32500	114.31529			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500		100.50946		5.17500	100.35738			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.90500		104.72058		5.90500	104.55598			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.49000		112.56371		11.49000	112.45954			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81861			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03247			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.08615			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13783			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82500		110.37484		4.82500	110.21120			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		62.88653		100.00000	62.43060			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500		166.59268		2.03500	166.38346			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		158.86490		2.76000	158.65585			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500		170.95732		2.06500	170.74205			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84500		178.01889		1.84500	177.79805			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.48625		73.87265		8.48625	73.82321			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.48625		73.87265		8.48625	73.82321			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.94659			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	92.54000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	91.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.96000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	88.01000			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
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.44000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59441		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.47850		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.02000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.55500	104.09896	7.55500	104.03535		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	100.00000	0.00000	87.61000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	90.12000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.85000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80160		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.56500	109.54373	7.56500	109.47744		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.47859		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.81000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.54000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.55000	95.42560	2.55000	104.67369		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.53000	101.11222	2.53000	152.37367		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.44500	117.03528	2.44500	204.95880		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.86000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.86500	89.26169	9.86500	89.19165		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	93.61000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	98.07000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.88672			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.79000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.64500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	112.06000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.84000		108.78416		9.84000	108.69807			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	109.91000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.78500		109.19100		9.78500	109.10506			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.25000		88.23547		9.25000	88.17009			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	98.57000			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	9.88000		108.48969		9.88000	108.40349			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.89000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.22374			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.18838			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.69000		105.30387		8.69000	105.23087			43,450,000,000.00	5,000,000	1,074,700,000.00
ABS11	On 09/04/2021	Spot Bond	9.25500		101.71348		9.25500	101.63807			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.22500		101.23398		7.22500	101.17542			0.00	0	1,625,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.26000		98.81022		9.26000	98.73653			34,262,000,000.00	3,700,000	25,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.08000		92.53648		10.08000	92.46233			0.00	0	1,200,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.92500		103.84587		7.92500	103.78010			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	2.27500	133.73045		2.27500	130.99130			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10500	215.58390		2.10500	272.27778			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51500	123.50294		1.51500	125.86273			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500	126.36223		2.05500	128.49172			1,233,000,000,000.00	600,000,000	300,000,000.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.22234		100.00000	43.89822			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.72500	104.23349		11.72500	104.13672			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.06994			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.00109		100.00000	3.97208			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.12320			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.87904			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.84836		100.00000	23.67546			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.01668			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.87355		11.00000	62.81964			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.26295		100.00000	15.15229			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13354			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24600			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08337			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11727			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13219			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.20214			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	100.00000	0.00000	102.20214				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21520				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05627				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21520				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18906				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	88.97218				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03720				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91635				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09698				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.13064				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.14417				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.11707				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05628				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.71500	102.65371	9.71500	102.57341				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.22042				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.90910				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	100.00000	0.00000	82.62885				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	160.55359				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	160.57607				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.08330				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81192				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81192				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.43404				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
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04939			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04125			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.12015			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40284			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.11914			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18423			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.79179			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.09757			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.15862			0.00	0	52,360,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94980			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.08739			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06589			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95732			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93421			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97906			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06317			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01566			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96140			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97635			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.44727	10.23000	101.36479			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99111			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96819			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	114.30737			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
ACL167	On 20/06/2019	Spot Bond	9.84500	103.65280		9.84500	103.57073			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05903			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	112.53513		1.75000	112.24899			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97499			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97751			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03640			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.07005			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00274			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06332			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70362			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.15247			0.00	400,000,000	200,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.04542			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.07677			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32853			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.06332			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03521			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.09272			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.11034			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96803			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98841			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.11449			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.10097			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17757			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04313			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
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16682			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.59213			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17757			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	92.70314			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.12383			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.12383			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	117.28549			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	118.95812			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97581			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96637			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.43044			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99197			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.99601			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.03640			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.97716			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.97581			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.07113			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.95662			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19759			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.19100			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20500			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond		100.00000	91.23906		100.00000	90.58735			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	10.57710		100.00000	10.49784			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
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47525			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63270			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.73761			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34260			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.37707			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42297			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32692			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.42500	97.17449		8.42500	97.10879			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.42219			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.49169			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500	100.38356		8.82500	100.31291			27,357,500,000.00	3,100,000	58,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.48000	113.46784		9.48000	113.38173			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	89.15497		100.00000	88.51966			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41500	107.65035		7.41500	107.58647			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	84.94280		100.00000	84.36626			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.00855		100.00000	11.92900			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	157.39709		2.78000	157.18992			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21675			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.10822			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49631			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	100.00000		0.00000	101.06350			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.89785			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90840			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
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.02292			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17010			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88531			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.60000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08934			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90839			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.89490			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80839			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.31500	102.79331		9.31500	102.71663			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98790			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34188			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.70039			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.87932			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.31575			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.82500	102.87612		9.82500	102.79484			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.52500	106.63480		7.52500	106.57027			0.00	0	6,400,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.83945			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
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76447			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.99500	101.19527		7.99500	101.13084			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.24000	103.06589		9.24000	102.98960			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.29467	103.28725		11.29467	102.51645			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.25164	101.55482		11.25164	101.35286			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.29200	101.47732		11.29200	101.29899			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.11193			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.33236	101.34164		11.33236	101.19699			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.11713	100.36895		12.11713	100.22977			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13828			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13828			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13835			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.54467	100.46653		11.54467	100.61453			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.46053	102.27898		11.46053	101.22580			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.25164	101.55482		11.25164	101.35286			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.39406	101.57473		11.39406	101.33744			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.55275	96.09408		10.55275	100.86512			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08037			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03666			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03666			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98101			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.94574	100.06073		10.94574	100.41962			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.01500	98.88275		12.01500	98.78632			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
BAYA25	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.00632			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond			11.94000		69.15666		11.94000	96.35889			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond			0.00000		100.00000		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.98037			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond			9.28000		86.07429		9.28000	100.98777			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond			0.00000		100.00000		0.00000	101.04898			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond			11.71500		66.10830		11.71500	98.81991			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.01781			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.04379			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.04379			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.00534			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.05904			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond			0.00000		100.00000		0.00000	101.18786			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond			0.00000		100.00000		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.05904			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.00741			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.02251			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond			0.00000		100.00000		0.00000	101.05913			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond			0.00000		100.00000		0.00000	100.76409			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			14.29467		103.57875		14.29467	102.80534			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond			15.50183		101.45211		15.50183	101.27387			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond			14.40111		101.25658		14.40111	101.22817			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
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37986			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.37986			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.37986			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.43130			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.19929			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.06111		100.00000	15.96987			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.71748		100.00000	20.56563			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.85524		100.00000	18.71704			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.63904		100.00000	11.55373			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.65425		100.00000	11.56975			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.07214		100.00000	13.96901			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.19327		100.00000	12.10390			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.38169			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31650			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13848			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16478			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	105.09429		2.00500	175.00700			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.40000	91.33989		8.40000	142.26066			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.40000	92.62042		8.40000	142.62126			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.78500	95.23733		8.78500	95.17024			0.00	0	0.00
BD310A	On 08/05/2014	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
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.33252			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.00123			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.33500	96.91768		8.33500	96.85318			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14141			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33913			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34601			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36894			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39185			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45565			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.13103		100.00000	14.02746			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17157			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18002			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18364			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18484			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19929			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21853			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	13.82258		100.00000	13.72127			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	13.82258		100.00000	13.72127			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99794			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07724			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09886			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.79000	101.39127		8.79000	101.32019			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
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16370			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27878			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.88747		100.00000	9.81579			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.88747		100.00000	9.81579			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.48500	103.51334		6.48500	103.45903			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.98370			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.46127			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95281			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.57175			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	97.93161			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.21423			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.31744			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.53818			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.31142			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.38073			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.50674			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.03121			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.88217			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.96134		100.00000	42.64987			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.43635		100.00000	19.29388			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02309			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.80229			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.81500	102.67484		7.81500	102.61130			17,193,000,000.00	2,200,000	2,600,000.00
CBL08	On 02/11/2016	Spot Bond	9.89000	109.41405		9.89000	109.32799			0.00	0	23,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.29610			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.54000	101.90156		9.54000	101.82417			14,310,000,000.00	1,500,000	652,900,000.00
CBL12		On 06/09/2018	Spot Bond	11.62500	101.01108		11.62500	100.91807			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.19583			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.87500	101.99960		11.87500	101.90214			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.81890			0.00	60,000,000	20,000,000.00
CBL16		On 18/05/2017	Spot Bond	9.78000	103.68986		9.78000	103.60784			57,702,000,000.00	5,900,000	19,300,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.06222			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.31500	97.57101		12.31500	97.47442			7,389,000,000,000.00	600,000,000	300,000,000.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.14386			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.56134			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.05563			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.57500	91.10463		10.57500	91.02812			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.23000	118.46809		10.23000	118.37071			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.08000	114.37792		10.08000	114.28525			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.41000	113.46641		9.41000	113.38138			0.00	0	2,000,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.80754			0.00	0	0.00
CGR11		On 28/03/2016	Spot Bond	12.14000	101.29370		12.14000	101.19642			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.87720			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.19787			0.00	0	0.00
CGR14		On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.88920			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63752			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
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.72795		0.00		0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.56736		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.61357		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.80243		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.77264		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.93011		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89094		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08340		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.13441		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40822		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	103.63358	10.11000	103.54891		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40822		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64009		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	116.61308	2.76000	116.45950		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.30736		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	113.65458	3.14000	116.37980		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.61662	8.25000	101.54967		0.00		0	0.00	
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40822		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40822		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	121.65636	3.10000	115.98030		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	121.51947	2.40000	115.85632		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53551		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
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.77014			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.48123			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.62500	100.34543		8.62500	100.27600			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55156			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.54400			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34981			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35750			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	100.44528		8.67500	100.37538			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	100.44528		8.67500	100.37538			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.83151			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.32780			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.72500	103.55831		8.72500	103.48544			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11052			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22708			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42783			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42783			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	97.81744		100.17539	97.09530			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51601			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12627			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45349			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54835			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.96274		9.35000	101.88555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	101.96274		9.35000	101.88555			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43388			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43787			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.39580			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07079			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.34943			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86890			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	2,000,000,000	2,000,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91050			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.64500	101.23002		9.64500	101.15232			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80790			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18600			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26646			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.22908			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
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02294			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01621			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03596			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46861			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.73284			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03325			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.59472			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30690			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89667			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82544			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98927			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14398			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14398			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14398			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14398			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94098			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.45340			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30930			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04162			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.33569			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91187			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02971			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76978			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
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18780			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91191			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91191			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90329			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.76488			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.69403			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.79867			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.29042			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.68196			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.37172			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.16067			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.88377			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.14500	91.27259		11.14500	91.19059			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.66500	92.72975		11.66500	92.64409			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86156			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.19367			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.88650			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31443			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20740			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.27782		8.80500	100.21096			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04313			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95495			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.18348			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.09290			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
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11307			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.19098			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08783			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52081			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52081			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52081			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24614			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84661			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.30930			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86156			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.61729			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	105.78912			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86538			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21448			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38799			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86678			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58767			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.30009			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.98842			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.15339			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21236			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93778			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85919			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
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84068		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.20333		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94798		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94798		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.40182		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.57901		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	100.00000	0.00000	102.09861		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.02833		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19080		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31244		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.94616		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.76110	10.55000	101.32174		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.32500	104.12952	10.32500	102.69485		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.00449		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.07533		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.46500	106.26851	12.46500	104.50001		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.07847		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.49500	104.36394	12.49500	104.14482		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.92500	103.82227	10.92500	103.61796		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.07847		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.22135		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.34811		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.88644		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
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.56686			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.46447			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39774			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.87500		100.63733		9.87500	100.44351			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40518			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.28643		7.01000	38.88229			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	151.85477			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	8.78500		95.23733		8.78500	133.16750			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.40000		32.42901		8.40000	142.26066			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.40000		32.84006		8.40000	142.62126			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	89.85281			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	89.76605			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63809			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63809			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.12405			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04813			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06310			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06332			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31443			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96368			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.47173			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.48606			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
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.66372			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.54651			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.17500	107.47566		9.17500	105.06598			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.24000	103.09651		9.24000	103.01979			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.48500	115.18900		10.48500	115.09202			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.52500	107.87424		8.52500	107.80004			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.07500	104.87220		10.07500	104.78820			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.45500	93.28414		10.45500	93.20624			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.13000	94.56347		11.13000	94.47955			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.13000	92.35711		11.13000	92.27470			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39682			0.00	0	760,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.42579			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33456			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.13795			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.39500	101.16218		11.39500	101.64341			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.64905		100.00000	11.56459			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26225			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.51500	96.03293		8.51500	95.96768			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17704			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07631			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18766			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	100.00000	80.93126		100.00000	80.39648		3,690,000,000,000,000.00	36,900,000,000	36,900,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.76751			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
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.38532				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.52204				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.00154				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.05003				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500	120.56012	7.40500	120.48789				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.73500	105.60338	8.73500	105.52858				132,772,000,000.00	15,200,000	3,592,600,000.00
DV23	On 27/02/2023	Spot Bond	9.20500	106.74007	9.20500	106.66049				46,025,000,000.00	5,000,000	8,530,390,400.00
DV24	On 18/02/2024	Spot Bond	9.31500	104.56625	9.31500	104.48739				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.82500	104.40590	9.82500	104.32294				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98924				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.02757				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.82923				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92932				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.36500	128.22023	8.36500	128.13318				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.55856				0.00	300,000,000	150,000,000.00
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	104.38406	0.10000	133.25914				500,000,000,000.00	5,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.00510	1.96000	119.85521				12,936,000,000,000.00	6,600,000,000	1,600,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.72151	1.97000	107.58661				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	107.07284	2.10000	106.93760				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
EMM01	On 28/07/2020	Spot Bond	9.97500	105.66372		9.97500	105.57851			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.82500	106.15614		9.82500	106.07317			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.18000	99.41045		10.18000	99.33002			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.51500	90.04474		10.51500	93.56987			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.67500	100.67564		10.67500	100.59060			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81320			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01001			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01659			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82291			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82155			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	75.10288		100.00000	74.64213			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	72.43779		100.00000	72.02307			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.93528		3.00000	126.76561			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.58500	106.02523		11.58500	105.92632			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.67768			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32590			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.06382			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23500	83.91443		10.23500	95.69801			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.73869			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.46080			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.78378			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80120			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
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.79426			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.77973			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.77380			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81595			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.81065			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80926			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80108			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.81091			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80408			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97500		102.47772		6.97500	102.42014			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.04000		104.56422		8.04000	104.49668			57,084,000,000.00	7,100,000	6,810,600,000.00
ES23	On 25/01/2023	Spot Bond	8.73500		110.53129		8.73500	110.45301			40,360,203,766,000.00	4,620,515,600	10,248,603,900.00
ES26	On 02/04/2026	Spot Bond	8.99000		92.61932		8.99000	92.55259			48,765,356,000,000.00	5,424,400,000	13,312,600,000.00
ES33	On 15/09/2033	Spot Bond	9.59000		82.92969		9.64500	82.45644			40,507,201,000,000.00	4,223,900,000	50,158,600,000.00
ES42	On 25/04/2042	Spot Bond	9.83500		87.73947		9.83500	87.67045			0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.48795			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44124			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88063			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25403			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.53452			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.08463			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.49992		100.00000	10.42380			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.21823		100.00000	10.14415			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
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.03572			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.07860			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.16428			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.24986			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.82500	102.09463		6.82500	102.03870			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.71500	98.86841		9.71500	98.79114			0.00	0	2,600,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05682			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05675			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.29943			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.36364			0.00	400,000,000	200,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.51500	106.35045		11.51500	106.25236			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.64706			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15500	127.16037		2.15500	127.60644			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13500	131.34631		2.13500	271.65488			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.26000	101.54987		2.26000	107.60263			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.51000	101.34658		2.51000	152.72709			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.33500	118.91321		2.33500	208.24940			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.83500	109.18737		7.83500	109.11898			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.92800	60.65380		7.92800	59.96212			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47800	38.77239		9.47800	37.85208			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	37.51129		9.71000	36.56252			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.34317			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.30911			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.24459			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
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.24459			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.80081			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.20627			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25968			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47003			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08346			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19465			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.73229			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.45613	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.45613	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44847			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17757			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	100.00000	0.00000	101.11979			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27818			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	100.00000	0.00000	101.15742			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.36642	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	100.00000	0.00000	101.23393			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	101.53232			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48558			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	15.45713		100.09221	15.34498			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04583			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.08406			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.25398			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40839			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.06307			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.09502			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16744			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18103			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07391			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
FRC154	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.09694			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.45219			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond			0.00000		100.00000		0.00000	101.06327			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			0.00000		100.00000		0.00000	101.04518			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.07677			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond			13.22500		55.03692		13.22500	54.97857			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.01217			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.01352			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.51693			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.06197			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond			3.50500		92.75338		3.50500	95.64552			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.11038			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.11038			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond			0.00000		100.00000		0.00000	101.65703			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.86156			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	99.12357			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond			0.00000		100.00000		0.00000	102.56983			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.04313			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.01756			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond			0.00000		100.00000		0.00000	100.07454			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond			0.00000		100.00000		0.00000	101.20038			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond			0.00000		100.00000		0.00000	99.93844			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond			0.00000		100.00000		0.00000	100.07376			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
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.23745			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38532			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08618			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38398			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00544			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.75017			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.09694			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.09694			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05409			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72927			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.77142			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58364			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58364			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.71958			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56684			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56440			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55030			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55187			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47090			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42641			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47090			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42462			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	100.00000	17.51285		100.00000	8.75175			0.00	0	3,000,000,000.00
FRC205	On 06/05/2017	Spot Bond	100.00000	18.35623		100.00000	18.18483			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.39378			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17146			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16472			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32602			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99532			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21962			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39500		118.35335		3.39500	117.18809			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.18640			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19860			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37500		108.84158		3.37500	117.34822			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85500		99.33864		1.85500	123.10653			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39500		106.03321		3.39500	117.18809			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83500		102.15611		2.83500	121.59982			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90500		103.07947		2.90500	126.89712			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24705			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.30400			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61653			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.64524			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02911			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17831			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	104.24513			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37870			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32728			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
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12786			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50164			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12651			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.52413			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.54704			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	97.37993			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01600			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.46637		100.00000	9.39774			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.98279		100.00000	15.86691			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	143.73657		4.97500	143.52236			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.79884			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11859			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.29808			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.41617			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.63065			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.46071			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.90839			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	100.00000		0.00000	94.35746			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.55000	96.17387		2.55000	126.21015			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.32653			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.53634		10.38000	100.45146			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.53634		10.38000	100.45146			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.24277			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16489			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
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.20981			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.69000		94.10955		2.69000	101.95389			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64500		197.71416		2.64500	199.13901			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.66000		102.70052		2.66000	102.50314			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.58244			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67500		198.32400		2.67500	198.28376			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.25162			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		126.35746		2.64500	261.32595			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500		131.24621		2.14500	271.44765			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		124.27683		2.86500	257.01828			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52500		102.33456		2.52500	124.39087			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.20608			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05500		128.90047		2.05500	124.80176			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36823			0.00	150,000,000	50,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65727			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.01943			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.53000		101.91731		2.53000	101.78499			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.64058		104.97509	16.51460			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.96803		101.07593	20.81454			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.74614		100.44759	12.65336			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99549			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.29241		100.76967	19.15159			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.16500	110.99621		2.16500	110.85565			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.22000	98.46795		2.22000	108.01382			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.41731			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.25000	98.18691		2.25000	107.70527			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.58816			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34500	129.26357		2.34500	338.72326			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71029			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01974			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.01875			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01774			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.45634			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.32400			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.05636			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62381			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.12500	102.32681		6.12500	102.27628			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.83500	102.92419		6.83500	102.86783			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.78500	101.69681		7.78500	101.63352			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.24000	102.06755		8.24000	102.00039			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.42500	107.60152		8.42500	107.52876			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.92500	100.24791		8.92500	104.66889			51,765,000,000.00	5,800,000	819,200,000.00
FRX20	On 01/10/2020	Spot Bond		9.10500	99.27204		9.10500	99.19961			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.63500	90.49740		9.63500	90.42800			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.70000	111.35237		9.70000	111.26548			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	10.00000		97.19762		10.00000	97.38099			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30500		95.70549		10.30500	95.62583			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500		77.97636		10.47500	77.91113			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.87973			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.91374			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.92733			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.96125			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.01555			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.05626			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.23249			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.29188			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.36226			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.42612			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.44107			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.48366			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.54759			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.60086			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.83518			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.86487			0.00	1,200,000,000	600,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59515			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.59000		100.52619		9.59000	100.44903			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	2,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.06548			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.36058			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.69666			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	100.00000		0.00000	100.25993			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.26552			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.27632			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.28969			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.30824			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19760			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69593			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.47208			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.44099			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.79680			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.16757			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.60134			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	100.00000		0.00000	100.74374			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.29990			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97137			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34274			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83605			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		100.00000		0.00000	101.12778			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.13751			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.14061			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.22995			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	100.00000		80.75221		100.00000	80.21978		1,980,000,000,000,000.00	19,800,000,000	19,800,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.34846			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.20093		101.15183		8.20093	98.30752			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36455			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355		101.16918		8.55355	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		100.00000		0.00000	100.38522			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367		101.19515		9.00367	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		100.00000		0.00000	100.41047			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46022			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53371			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55300			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.79701			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	97.35144		9.89000	102.18348				0.00	0	5,400,000.00
HWAY20	On 31/07/2020	Spot Bond	8.47500	108.76290		8.47500	108.68810				54,240,000,000.00	6,400,000	4,849,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93500	133.36785		1.93500	275.84041				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94500	136.17714		1.94500	275.62929				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.65500	98.98240		9.65500	98.90508				19,310,000,000.00	2,000,000	2,987,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.54500	99.89084		9.54500	99.81368				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	57.38235		100.00000	56.96633				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.89720		100.00000	14.78920				600,000,000,000,000.00	6,000,000,000	3,000,000,000.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	87.51569		100.00000	86.89793				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	39.89791		100.00000	39.60548				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.36578		100.00000	20.21651				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.52419		100.00000	10.44533				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	60.74882		100.00000	60.29865				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	114.86826		1.61000	114.72780				1,630,343,638,000.00	1,012,635,800	88,485,720,300.00
I2038	On 31/01/2038	Spot Bond	1.93000	117.41113		1.93000	117.26447				3,561,365,117,000.00	1,845,266,900	54,437,877,800.00
I2046	On 31/03/2046	Spot Bond	1.99000	116.45891		1.99000	116.31308				145,764,848,126,000.00	73,248,667,400	80,236,663,100.00
I2050	On 31/12/2050	Spot Bond	2.01000	124.86524		2.01000	124.70843				4,584,006,000.00	2,280,600	55,055,548,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	93.55000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.72500	103.77607		7.72500	103.71196				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.92303				0.00	150,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15427			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500		103.63427		8.22500	103.56619			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.49000		106.38390		8.49000	106.31181		6,792,000,000,000.00		800,000,000	400,000,000.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.82133			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82500		115.54119		4.82500	115.37005			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500		102.33454		8.04500	102.26767			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01097			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01528			0.00	150,000,000	50,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.67500		101.63632		1.67500	125.33648			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12500		105.19440		2.12500	127.87130			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14437			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.01424			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.61000		101.44560		8.61000	101.37553		43,911,000,000,000.00		5,100,000,000	1,700,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.47862			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.71840			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.89335			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.14500		98.87579		9.14500	98.80295			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.57500		92.32086		9.57500	92.24933		25,852,500,000.00		2,700,000	11,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29475			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.69000		96.39486		8.69000	96.32767			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.62500		100.06975		9.62500	99.96746			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16627			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.17115			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
IBL54	On 31/07/2016	Spot Bond	7.98500	100.53604		7.98500	100.47083			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.92500	99.42587		8.92500	99.35395			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.18914			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.93124			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.26000	102.67917		8.26000	102.61032			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.88500	103.35345		8.88500	103.27901			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.95500	104.19555		9.95500	104.11170			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72695			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27854			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00400		100.00000	0.00397			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.31334			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.32718			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.22500	96.21766		9.22500	96.14656			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.31083		5.00000	100.27023			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.31083		5.00000	100.27023			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.38741		5.00000	101.34593			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.31083		5.00000	100.27023			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.63700		4.00000	100.60451			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.65842			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.59442			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97621			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	97.45139		100.00000	96.68807			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.00439		9.20000	106.92553			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84345			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	100.00000		0.00000	100.84345			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.78384			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.41512		100.00000	8.35411			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.29395			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07173			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94537			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.72500	100.72781		9.72500	100.64987			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28342			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.76055			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00927			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.39326			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.80337		100.00000	6.75239			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IN248U		On 26/06/2014	Spot Bond	100.00000	91.66174		100.00000	90.99592			0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	95.69579		100.00000	94.95967			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	94.00603		100.00000	99.17356			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	87.38491		100.00000	85.60155			0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	83.33909		100.00000	81.71560			0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	97.56097		100.00000	96.65286			0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	93.68654		100.00000	91.57331			0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	88.89964		100.00000	86.99464			0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	84.57813		100.00000	82.85204		2,600,000,000,000,000.00	26,000,000,000	26,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA419	On 06/05/2014	Spot Bond	5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	97.13453		5.90000	99.87085			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000	99.87085		5.90000	99.75812			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.75608		5.95000	99.64265			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.52948		5.95000	99.41657			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000	99.30392		5.95000	99.19152			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	99.17804		6.05000	99.06405			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	99.06405		6.05000	98.95031			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000	98.83684		6.05000	98.72363			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395		390,000,000,000,000.00	3,900,000,000	2,200,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95402			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.29467	102.52489		11.29467	101.99908			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.29467	100.83340		11.29467	100.85577			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04613			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67682			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02530			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.68393		6.50000	100.63116			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14398			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73762			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.38497			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07198			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45060			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00765			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
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.64431			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.66233			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.59644			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84091			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83416			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98110			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.39210			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.06829			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94805			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.36851			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.35210			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16091			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86034			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41881			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond		100.00000	93.19005		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00741			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.17183			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		100.00000	48.78927		100.00000	48.46780			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48871			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
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49878			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50555			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500	100.84923		8.73500	100.77857			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.39584			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20858			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.09000	103.14478		9.09000	103.07006			46,359,000,000.00	5,100,000	218,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63148			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.59484			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76207			0.00	0	110,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06527			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.90500	105.76609		8.90500	105.69017			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.02011			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.48032			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21500	97.60751		3.21500	118.63831			0.00	0	200,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000	99.64331		3.69000	133.40926			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.82922			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.63113			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.50805			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.30535			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.95945			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	94.19858		3.61000	94.70778			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	94.12005		3.61000	100.46957			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.40018			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.88622			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
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00927			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.21500	105.10501		12.21500	105.00346			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.23387			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	133.85111		3.69000	133.40926			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.94119		100.00000	96.18580			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	92.17172		100.00000	97.56098			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	86.19125		100.00000	84.45586			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	82.24969		100.00000	99.17355			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	96.00000		100.00000	95.15039			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	92.26705		100.00000	90.21667			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	83.41952		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25881			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.39379			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38737			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.95153		5.90000	99.83862			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.72364		5.95000	99.61029			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.49720		5.95000	99.38436			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	99.14545		6.05000	99.03153			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	99.03153		6.05000	98.91787			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.91787		6.05000	98.80447			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.93953			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.20362			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
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.67316			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65816			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.41982			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.55949			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36546			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49888			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50226			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50903			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47857			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34616			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20162			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02217			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.89010			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.29045			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.73469			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52637			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.29269			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18010			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	54.17680		100.00000	65.69996			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18817			0.00	60,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		57.01839	100.00000	56.60048				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.84089				0.00	1,000,000,000	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.62949	100.00000	25.43744				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.50953				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		63.67988	100.00000	63.20269				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		65.11201	100.00000	64.62410				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		55.99462	100.00000	55.58422				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		65.04603	100.00000	64.67651				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		55.52440	100.00000	55.12185				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.47985	100.00000	62.02688				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		77.52809	100.00000	76.88022				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.54280				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.17358				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.78000		137.29047	8.78000	137.19433				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.27430				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.98448				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.38378				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.27752				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18149				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.19000		97.64678	9.19000	97.57409				72,601,000,000.00	7,900,000	76,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.34000		70.08848	9.34000	95.28394				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.72500		99.59508	9.72500	99.51675				37,927,500,000.00	3,900,000	10,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66930				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
LHL02	On 13/12/2015	Spot Bond	10.72500	104.35335		10.72500	104.26354			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82367			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55884			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.66520			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.79279			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49367			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.90530			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.04848			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.55396			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.66243			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.34333			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.76032			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	66.73143		100.00000	66.35234			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	63.67988		100.00000	63.20269			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.19304			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	59.36432		100.00000	58.93393			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	87.59124		100.00000	85.71429			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	8.58993		100.00000	10.68431			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.33492			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73856			0.00	0	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43462			0.00	120,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.06635			0.00	1,000,000,000	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.76957			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08432			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01433			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39511			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95266			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94864			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41041			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43035			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	90.78947		100.00000	89.90228			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	66.34481		100.00000	65.84766			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	23.73295		100.00000	23.56089			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	57.94178		100.00000	57.52170			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.06500	100.51253		9.06500	100.43952			12,691,000,000.00	1,400,000	142,300,000.00
MBSA02	On 15/04/2019	Spot Bond		8.95500	100.44903		8.95500	100.37692			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.21293			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12774			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.46496			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57842			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58256			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60326			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.21793			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.33316			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
MEFSB3	On 05/10/2016	Spot Bond	8.42500	101.20590		8.42500	101.13746			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.13500	104.01751		9.13500	103.94053			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.90000	104.06692		9.90000	103.98362			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.78000	105.16251		6.78000	105.10474		20,340,000,000,000.00		3,000,000,000	1,000,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92051			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95447			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.92500	102.75815		9.92500	102.72407			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74000	102.27394		7.74000	102.21064			0.00	0	4,766,200,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.40587			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.35000	102.45373		9.35000	102.37661			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.04243			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.77500	103.51537		9.77500	102.84967			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.00811		100.00000	9.93555			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34856			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.05000	102.31278		9.05000	102.23817		27,150,000,000.00		3,000,000	94,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.26500	103.98837		6.26500	103.93541		47,614,000,000.00		7,600,000	11,100,000.00
MTN03	On 13/07/2015	Spot Bond	7.82500	104.74331		7.82500	104.67669			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.99000	106.39096		8.99000	106.31345		21,576,000,000.00		2,400,000	20,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.94236		100.89771	5.89748			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.02244		100.61875	5.97706			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	100.00000		0.00000	99.91219			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
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.91067			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.90928			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.90844			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.90054			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.89110			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.46987	100.00000	100.00000	0.46635			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.46987	100.00000	100.00000	0.46635			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.30500	93.78829		9.30500	93.71762			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.67500	100.50196		7.67500	100.43926			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.44500	101.53745		9.44500	101.45982			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49061			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.22500	102.12916		9.22500	102.05410			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50635			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.65500	101.87410		9.65500	101.79582			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.84937			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.60982			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.54708			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25428			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40838			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90604			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.42500	105.56591		7.42500	105.50319			10,395,000,000.00	1,400,000	668,400,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.87704			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.96500	112.04692		8.96500	111.96684			39,446,000,000.00	4,400,000	16,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.95500	33.69982		10.95500	33.67104			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.82500	102.24354		7.82500	102.17923			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35303			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.37123			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.17500	103.26436		8.17500	103.19693			15,532,500,000.00	1,900,000	25,500,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87785			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53750			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85394			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67732			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50973			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38026			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.44855			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30707			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.28633			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.31081			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.20562			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54947			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.66903			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.03520			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
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.88073			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.99858			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.94427			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61560			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91097			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.89895			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.89828			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.17134			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.04313			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.12500	106.07046		10.12500	104.62760			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.03640			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.16000	104.76613		10.16000	103.40120			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.04313			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93267			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23813			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.67500	103.90540		8.67500	103.83349			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.32121			0.00	600,000,000	300,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.56541			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.34500	103.26800		10.34500	101.67195			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.68727			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54208			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.44000	116.00703		12.44000	115.89106			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.96565			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
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.36231			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66056			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15500	164.53645		2.15500	164.32804			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.97500	104.51904		8.97500	104.44302			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04444			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01333			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.60500	106.07749		9.60500	105.99269			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.40789			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.37760			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.59718			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.32702			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.37762			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.80500	106.10085		9.80500	106.84508			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.42824			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37767			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.40795			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.00500	106.12438		10.00500	106.03604			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.50914			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44847			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.42817			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.81204			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
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.68882			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.46861			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82500		118.08850		8.82500	118.00448			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17500		118.22587		9.17500	118.13943			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05000		170.94510		2.05000	170.73005			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50000		126.91998		9.50000	126.82292			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.10801			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.17604			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.97375			0.00	60,000,000	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.92289			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.34969			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.39812			0.00	600,000,000	600,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.60725			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.03066			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.54787		100.00000	18.40888			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.01849		100.00000	38.73250			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		103.04211		6.95500	102.98438			52,858,000,000.00	7,600,000	35,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.81816		100.00000	13.71798			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.48000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		60.49872		100.00000	60.05530			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.91205			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.28864			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24890			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
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17522				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.37718				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.24907				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34312				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.13036				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.07629				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.94987				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.93412				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.03388				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98565				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.95273				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.08863				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02857				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.98708				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.14911				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.07860				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.02714				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.18851				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.19388				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.19630				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.20167				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.22473				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.23009				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.19431				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
R009	On 15/09/2014	Spot Bond	6.72500	104.32802	6.72500	104.27169			0.00	0	0.00		
R009P	On 15/09/2014	Spot Bond	6.63500	97.76085	6.63500	97.70876			0.00	0	0.00		
R010P	On 21/12/2025	Spot Bond	8.20000	39.33670	8.20000	39.31065			0.00	0	0.00		
R157	On 15/09/2015	Spot Bond	6.67500	110.73034	6.72500	110.60353			4,710,650,962,500,000.00	05,715,500,000	25,784,004,000.00		
R158	On 15/09/2015	Spot Bond	6.72500	110.66319	6.72500	110.60353			0.00	0	0.00		
R158P	On 15/09/2015	Spot Bond	6.62500	91.62260	6.62500	91.57393			0.00	0	0.00		
R159	On 15/09/2016	Spot Bond	6.72500	116.56333	6.72500	116.50050			0.00	0	0.00		
R159P	On 15/09/2016	Spot Bond	6.55500	85.97779	6.55500	85.93259			0.00	0	0.00		
R186	On 21/12/2026	Spot Bond	8.32500	120.86276	8.38000	120.30941			0,745,348,895,000,000.00	90,732,600,000	77,037,291,200.00		
R187P	On 21/12/2026	Spot Bond	8.12000	36.65269	8.12000	36.62865			0.00	0	0.00		
R188P	On 21/12/2027	Spot Bond	8.04000	34.20449	8.04000	34.18228			0.00	0	0.00		
R197	On 07/12/2023	Spot Bond	1.64500	282.93661	1.64500	282.59001			29,245,936,496,000.00	17,778,684,800	23,588,075,600.00		
R201	On 21/12/2014	Spot Bond	6.21500	104.89642	6.26500	104.81315			108,676,413,549,000.00	17,486,148,600	74,653,956,100.00		
R202	On 07/12/2033	Spot Bond	1.84500	224.42962	1.84500	224.15102			110,793,244,455,000.00	60,050,539,000	48,010,415,900.00		
R2023	On 28/02/2023	Spot Bond	8.19500	98.76659	8.25500	98.33795			2,445,452,811,796,500.00	98,407,908,700	18,689,052,800.00		
R203	On 15/09/2017	Spot Bond	7.43500	103.65739	7.49000	103.43291			2,925,326,029,000,000.00	93,453,400,000	18,880,571,100.00		
R2030	On 31/01/2030	Spot Bond	8.88500	94.78947	8.88500	94.72121			2,567,499,709,004,500.00	88,970,141,700	56,132,541,700.00		
R2037	On 31/01/2037	Spot Bond	9.05500	97.03857	9.05500	96.96738			2,122,511,015,500,000.00	34,402,100,000	67,034,100,000.00		
R204	On 21/12/2018	Spot Bond	7.66000	104.40784	7.71500	104.13109			4,272,109,138,382,000.00	57,716,597,700	25,284,010,800.00		
R2048	On 28/02/2048	Spot Bond	9.12000	97.85449	9.12000	97.78337			316,081,872,000,000.00	34,658,100,000	62,151,100,000.00		
R207	On 15/01/2020	Spot Bond	7.86000	99.57642	7.92500	99.22472			2,396,245,974,000,000.00	04,865,900,000	03,064,433,100.00		
R208	On 31/03/2021	Spot Bond	8.02000	94.14252	8.07500	93.80719			1,959,149,135,492,000.00	44,282,934,600	50,632,706,800.00		
R209	On 31/03/2036	Spot Bond	8.92000	75.20544	8.97500	74.73427			3,335,335,180,000,000.00	73,916,500,000	66,774,232,600.00		

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.79000	166.62822		1.79000	166.42226			386,128,597,000.00	215,714,300	28,599,237,300.00
R211	On 31/01/2017	Spot Bond	0.97500	128.05346		0.97500	127.90355			470,272,530,000.00	482,330,800	45,301,099,100.00
R212	On 31/01/2022	Spot Bond	1.55500	133.44210		1.55500	133.27951			1,372,919,141,000.00	882,906,200	56,263,073,900.00
R213	On 28/02/2031	Spot Bond	8.82000	85.57519		8.87500	85.09469			3,441,811,373,658,000.00	90,228,046,900	28,781,444,000.00
R214	On 28/02/2041	Spot Bond	9.05000	75.72343		9.05000	75.66882			2,261,621,979,860,000.00	49,902,981,200	55,684,075,300.00
R226C	On 15/09/2014	Spot Bond	6.23500	97.89299		6.23500	97.84391			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.78500	94.53424		6.78500	94.48283			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.62500	91.62260		6.62500	91.57393			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.54500	88.81155		6.54500	88.76494			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.55500	85.97779		6.55500	85.93259			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.32000	99.31216		6.32000	99.26095			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.27000	96.30471		6.27000	96.25572			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.69500	92.95167		6.69500	92.90123			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.56500	90.12328		6.56500	90.07531			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.54500	87.29466		6.54500	87.24834			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.60500	84.40041		6.60500	84.35522			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.46500	79.61835		7.46500	79.57027			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.51500	76.62010		7.51500	76.57353			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.72000	73.24845		7.72000	73.20274			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.70000	70.58878		7.70000	70.54484			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.68000	68.03879		7.68000	67.99654			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.67000	65.55812		7.67000	65.51747			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.88500	62.34352		7.88500	62.30379			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.86500	60.05519		7.86500	60.01702			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
R339C	On 21/06/2021	Spot Bond		7.99500	57.27144		7.99500	57.23445			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.96500	55.19105		7.96500	55.15553			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.93500	53.20159		7.93500	53.16748			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.90500	51.29866		7.90500	51.26590			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.86500	49.52148		7.86500	49.49001			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.82500	47.82431		7.82500	47.79406			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.32000	43.86218		8.32000	43.83273			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.28000	42.28234		8.28000	42.25407			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.24000	40.77508		8.24000	40.74795			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.20000	39.33670		8.20000	39.31065			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.16000	37.96367		8.16000	37.93866			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.12000	36.65269		8.12000	36.62865			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.08000	35.40061		8.08000	35.37751			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.04000	34.20449		8.04000	34.18228			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61768			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67724			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.63730			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.53598			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		15.52541		100.00000	15.41286			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.74565		100.00000	5.70353			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.49900		100.00000	19.35763			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23662			0.00	1,200,000,000	600,000,000.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.75887			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
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18364			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.67047			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.35896			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49750			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80259			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34482			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52646			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48488			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.01834			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18764			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65396			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34137			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.36855			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.28326			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30625			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.57958			0.00	65,000,000	32,500,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17341			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.28862			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25933			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25933			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25571			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.40063			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
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.67682			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.55579		12.35000	105.45101			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.40009			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.44490		100.00000	12.48065			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.31003			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.84537			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.53566			0.00	600,000,000	300,000,000.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.37576			0.00	600,000,000	300,000,000.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.73680			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.69321		100.00000	2.67347			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.62457		100.00000	14.51738			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.59088		100.00000	21.43435			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.43207		100.00000	12.29639			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.17431		100.00000	21.44246			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.68456			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.38322			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.37500		103.54748		9.37500	103.46975			17,812,500,000.00	1,900,000	583,100,000.00
RW23	On 10/12/2023	Spot Bond	9.50500		94.02136		9.50500	103.93389			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500		88.00247		10.02500	105.87134			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		97.07447		100.00000	96.30607			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.85351			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.97500		111.45564		7.97500	111.38344			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.59892			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
SBK14	On 01/12/2017	Spot Bond	9.54000	104.64289		9.54000	104.56254			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.34219			0.00	450,000,000	450,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.13488			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.19706			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.33479			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.32900			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.82500	106.24864		7.82500	106.18108			21,127,500,000.00	2,700,000	1,046,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.31500	97.77695		9.31500	97.70401			16,767,000,000.00	1,800,000	378,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.18500	108.72791		8.18500	108.65682			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04500	108.91136		8.04500	108.84135			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.97500	109.00325		7.97500	108.93378			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.89000	99.46479		8.89000	99.39428			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12000	108.81302		8.12000	108.74244			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500	108.85890		8.08500	108.78858			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02669			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89507			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12113			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73855			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.54000	102.24784		8.54000	102.17816			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60198			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90885			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.02461			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.22500	108.79785		9.22500	108.71701			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000	100.05660		10.03000	99.97548			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
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.87539			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.96724			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70479			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	104.18507			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.81500	104.35476		8.81500	104.28019			106,661,500,000.00	12,100,000	1,368,600,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	10.33886		100.00000	10.26961			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.79500	104.31400		9.79500	104.23137			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29190			0.00	100,000,000	100,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.08000	97.43617		9.08000	97.36449			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.77500	98.05186		9.77500	93.68227			28,347,500,000.00	2,900,000	12,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.90500	110.76032		7.90500	110.68918			37,944,000,000.00	4,800,000	177,900,000.00
SBSI11	On 07/12/2023	Spot Bond		2.17500	130.94647		2.17500	270.82705			0.00	0	1,760,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.62000	103.02951		1.62000	125.51707			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.19000			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	9.88747		100.00000	9.81579			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	158.41413		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.24500	110.43187		2.24500	123.48323			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.68393		6.50000	100.63116			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
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14055			0.00	200,000,000	100,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79063			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43795			0.00	600,000,000	600,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.52000	101.15751		9.52000	101.08000			25,704,000,000.00	2,700,000	11,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.17427			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58322			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.90872			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82788			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.17359			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.55061		100.00000	10.47155			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16346			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500	105.54820		8.02500	105.47940			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500	98.28077		9.31500	99.84326			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.84000	99.60531		8.84000	99.53509			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49634			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.49627			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82995			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50685			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.18682			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.59000	105.53713		8.59000	105.46400			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55673			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94534			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.45940			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.62500	93.61365		9.62500	93.54154			77,000,000,000.00	8,000,000	2,963,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.40765				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.94627				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.29578				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.68300		86.26643	9.68300	86.19959				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.74500		85.98900	9.74500	85.92196				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.51000		104.12555	7.51000	104.06230				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.18500		93.91084	9.18500	93.84097				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.08470				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.67000		100.08493	8.67000	100.01570				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.36000		106.51786	2.36000	106.58236				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.66500		100.62245	8.66500	100.55213				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.17176				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.88074				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.80000		109.07982	9.80000	108.99384				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.24488				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.61124				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.02832				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.10500		76.50471	10.10500	76.44325				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.41276				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.35230				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.93610				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.92012				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
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.88808			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.88823			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.82404			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.79173			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.70898			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.48470			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.36550			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.34854			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95157			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.80640			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.77194			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.80274			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.65791			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.67388			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.56025			0.00	500,000,000	500,000,000.00
SY1084	On 09/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.18500	108.30600		7.18500	108.24335			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.98000	101.15618		8.98000	101.08336			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	89.65472		100.00000	89.03211			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	84.30485		100.00000	83.73135			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
TF108U	On 22/02/2016	Spot Bond	100.00000		29.83462	100.00000	31.04674				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.31271				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.12617				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.82974				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.25213				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.83695				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.27619				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.88659				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.93416				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.36339				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	97.07169				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.18327				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500		103.92311	7.97500	103.85579				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32738				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.33643				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.44824	7.83000	102.38306				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32239				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.33372				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.02779				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32239				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.33372				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		79.92634	7.16000	102.18051				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.35590				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
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35409			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.39743			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39157			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.56745			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54745			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32194			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33643			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.72745		8.73000	102.58206			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32057			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33372			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.18500	90.72048		9.18500	99.05361			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46101			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48435			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35680			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35183			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50832			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39653			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39473			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55085			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53631			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53810			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.77185			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34265			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.12292		101.06155	6.07762			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
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.32057			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	109.00897			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.36132			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.37939			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.56923			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75025			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.33575			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34035			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33575			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.34035			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.34265			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33299			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34035			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36566			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.36566			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36566			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.40243			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.41162			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.40014			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58330			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.59471			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59014			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.47500		103.52374		8.47500	103.45333			1,717,035,000,000.00	202,600,000	1,072,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	10.12500	83.83199	10.12500	83.73534				2,025,000,000,000.00	200,000,000	200,000,000.00
TN17	On 14/11/2017	Spot Bond	8.33000	107.32079	8.33000	102.62844				6,733,139,000,000.00	808,300,000	4,683,400,000.00
TN20	On 17/09/2020	Spot Bond	9.27500	107.35215	9.27500	107.27283				2,432,832,500,000.00	262,300,000	30,335,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71124	100.00000	0.70452				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43500	108.60459	9.43500	108.52300				99,067,500,000,000.00	10,500,000,000	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.58000	101.58014	9.58000	101.50138				11,496,000,000,000.00	1,200,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52500	99.70540	9.52500	95.18425				36,308,347,500,000.00	3,811,900,000	6,927,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.71305				0.00	6,000,000,000	3,000,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	102.49679				0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.95695				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.88845				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.88544				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.88503				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.86973				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.83832				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.80319				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.60546				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.61847				0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.40752				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.43554				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176	10.00000	100.24123				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374	9.75000	100.23521				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31470	100.00000	10.23511				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.90979				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
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.70729			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	97.68855			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	96.99253			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	96.80787			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.48372			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	98.82136			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	95.73821			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	98.45730			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	94.78668			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		101.38763		0.00000	98.23953			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	94.45570			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.40716			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	97.74279			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.24570			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.02203			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	97.27799			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	93.80118			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.40329		100.00000	14.29536			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89778			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.26616			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.46664			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.41233			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.39998			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
TWC050	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.38873			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.36894			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.26499			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.46959			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.44995			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.30959			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.40392			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.47500		108.07921		9.47500	107.99767			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.37601			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76123			0.00	0	30,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.83000		102.62993		9.83000	102.54968			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.73216			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73147			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01809			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01858			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.01868			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.80545			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82830			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500		115.78330		7.08500	115.71652			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45500		236.07629		1.45500	235.79062			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.02500		106.05148		7.02500	105.99082			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.99500		106.76382		7.99500	106.69448			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.27000		107.05655		8.27000	106.98468			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.55000		106.18468		8.55000	106.11103			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
WSP5	On 28/05/2021	Spot Bond	8.61500	106.09647		8.61500	106.02233			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.67500	92.81629		6.67500	92.76580			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.30000	99.16134		6.30000	99.11045			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.60500	91.08377		6.60500	91.03527			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.28000	96.65795		6.28000	96.60843			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.67500	92.79946		6.67500	92.74897			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.66000	66.72110		7.66000	66.68022			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.82874		100.00000	36.61952			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.49392		100.00000	19.38317			0.00	0	0.00
Total for j-Bonds :										55,044,934,818,614,000.00	1,735,700,800	18 353 753 500.00
Grand Total:										55,044,938,145,860,300.00	1,735,763,427	18 357 173 760.00