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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/03/2014	Any day expiry		10.71750	10.71750		10.63810	10.63810		11.77	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Call	22.46890	0.02247	15.99450	0.01599	22.469	13.03	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.72550	10.72550		10.64440	10.64440		12.31	1,895,742,850.50	176,751	1,281,227.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.01320	0.00001	0.06840	0.00007	0.013	18.70	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.02200	0.00002	0.12930	0.00013	0.022	17.64	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.03370	0.00003	0.17890	0.00018	0.034	17.32	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.05180	0.00005	0.24830	0.00025	0.052	16.99	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.12240	0.00012	0.48370	0.00048	0.122	16.34	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	725.78870	0.72579	645.35490	0.64535	725.789	15.69	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.28870	0.00029	0.95490	0.00095	0.289	15.69	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	1.65510	0.00166	4.77400	0.00477	1.655	14.50	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	527.15510	0.52716	449.17400	0.44917	527.155	14.50	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	2.61270	0.00261	7.31760	0.00732	2.613	14.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	429.56590	0.42957	355.37400	0.35537	429.566	14.06	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	400.76330	0.40076	328.24800	0.32825	400.763	13.93	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	391.22910	0.39123	319.33800	0.31934	391.229	13.89	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	6.23230	0.00623	16.09990	0.01610	6.232	13.84	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	9.40000	0.00940	23.10730	0.02311	9.400	13.63	0.00	0	2,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	13.93850	0.01394	32.44490	0.03244	13.938	13.41	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	245.79860	0.24580	188.97530	0.18898	245.799	13.19	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	20.29860	0.02030	44.57530	0.04458	20.299	13.19	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	204.50720	0.20451	154.33540	0.15434	204.507	12.97	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	40.63870	0.04064	78.90140	0.07890	40.639	12.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	166.13870	0.16614	123.30140	0.12330	166.139	12.75	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	158.86790	0.15887	117.55280	0.11755	158.868	12.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	131.27700	0.13128	96.14380	0.09614	131.277	12.53	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	55.77700	0.05578	101.74380	0.10174	55.777	12.53	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	112.26740	0.11227	83.91760	0.08392	112.267	12.40	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	100.45080	0.10045	76.52430	0.07652	100.451	12.31	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.74	Call	82.42040	0.08242	63.42580	0.06343	82.420	12.63	0.00	0	3,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	102.85850	0.10286	166.08050	0.16608	102.859	12.70	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	78.35850	0.07836	60.48050	0.06048	78.359	12.70	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	74.46710	0.07447	57.65920	0.05766	74.467	12.78	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	163.43460	0.16343	234.67990	0.23468	163.435	13.41	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	46.37190	0.04637	37.20020	0.03720	46.372	13.49	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	35.31900	0.03532	29.02780	0.02903	35.319	13.88	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	209.81900	0.20982	284.62780	0.28463	209.819	13.88	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	20.26480	0.02026	17.59930	0.01760	20.265	14.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	294.76480	0.29476	373.19930	0.37320	294.765	14.66	206,335.36	700	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	14.47740	0.01448	13.03330	0.01303	14.477	15.13	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	11.57150	0.01157	10.67670	0.01068	11.572	15.44	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	433.25470	0.43325	513.93410	0.51393	433.255	15.83	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	8.75470	0.00875	8.33410	0.00833	8.755	15.83	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	6.63750	0.00664	6.51730	0.00652	6.638	16.22	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	5.04680	0.00505	4.85050	0.00485	5.047	16.61	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	1.00630	0.00101	1.05890	0.00106	1.006	17.85	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.72870	10.72870	10.64760	10.64760		12.71	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.74010	10.74010	10.65890	10.65890		12.91	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00010	0.00000	0.000	22.99	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	642.62270	0.64262	564.02920	0.56403	642.623	13.31	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.74180	10.74180	10.66050	10.66050		12.98	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	167.13460	0.16713	227.86030	0.22786	167.135	13.53	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	4.29150	0.00429	4.01170	0.00401	4.291	19.17	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.75150	10.75150	10.67010	10.67010		13.22	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	188.82930	0.18883	153.42820	0.15343	188.829	13.18	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	167.20380	0.16720	137.25680	0.13726	167.204	13.20	0.00	0	10,000.00
\$ / R	On 25/04/2014	Any day expiry			10.78990	10.78990	10.70820	10.70820		13.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.03900	0.00004	0.05630	0.00006	0.039	20.38	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	859.46470	0.85946	782.98910	0.78299	859.465	13.29	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	220.19060	0.22019	275.27740	0.27528	220.191	13.63	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	21.15290	0.02115	20.18740	0.02019	21.153	18.87	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.84300	10.84300	10.76110	10.76110		13.52	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.84470	10.84470	10.76280	10.76280		13.54	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.23670	0.00024	0.28940	0.00029	0.237	18.43	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	747.99570	0.74800	679.69930	0.67970	747.996	12.91	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.84650	10.84650	10.76450	10.76450		13.72	0.00	0	0.00

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\$ / R	On 28/05/2014	Any day expiry	10.80	Put	256.29490	0.25629	307.38920	0.30739	256.295	13.63	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	45.84280	0.04584	44.29500	0.04430	45.843	18.92	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.87460	10.87460	10.79290	10.79290		13.82	332,153,782.40	30,544	316,009.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.03080	0.00103	1.31820	0.00132	1.031	16.72	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.45940	0.00146	1.92750	0.00193	1.459	16.26	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.54280	0.00154	2.03570	0.00204	1.543	16.21	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	18.97740	0.01898	24.58050	0.02458	18.977	13.60	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	20.75600	0.02076	26.86010	0.02686	20.756	13.56	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	22.02150	0.02202	28.47830	0.02848	22.022	13.54	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	35.74630	0.03575	45.86210	0.04586	35.746	13.32	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	38.80340	0.03880	49.69630	0.04970	38.803	13.29	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	39.87040	0.03987	51.03190	0.05103	39.870	13.27	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	54.73020	0.05473	69.47620	0.06948	54.730	13.12	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	57.60590	0.05761	73.01740	0.07302	57.606	13.10	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	142.55350	0.14255	176.30560	0.17631	142.554	13.24	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	168.31670	0.16832	205.77270	0.20577	168.317	13.36	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	192.54030	0.19254	233.16520	0.23317	192.540	13.46	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	201.05720	0.20106	242.73140	0.24273	201.057	13.49	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	246.91550	0.24692	293.75180	0.29375	246.915	13.66	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	346.47590	0.34648	314.11450	0.31411	346.476	13.74	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	327.72020	0.32772	383.32880	0.38333	327.720	13.99	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	265.15510	0.26516	242.94350	0.24294	265.155	14.33	662,887.75	2,500	7,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	390.55510	0.39056	450.04350	0.45004	390.555	14.33	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	232.57360	0.23257	213.79940	0.21380	232.574	14.67	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	226.56560	0.22657	208.42670	0.20843	226.566	14.74	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	223.62210	0.22362	205.79340	0.20579	223.622	14.78	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	209.49100	0.20949	193.15820	0.19316	209.491	14.95	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	204.10380	0.20410	188.34040	0.18834	204.104	15.02	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	139.58830	0.13959	130.72070	0.13072	139.588	16.07	348,970.75	2,500	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	764.98830	0.76499	837.82070	0.83782	764.988	16.07	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	123.87180	0.12387	116.49470	0.11649	123.872	16.45	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	79.02030	0.07902	75.53610	0.07554	79.020	17.95	197,550.75	2,500	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,204.42030	1.20442	1,282.63610	1.28264	1,204.420	17.95	1,324,862.33	1,100	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	74.92410	0.07492	71.76240	0.07176	74.924	18.14	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	61.63820	0.06164	59.47250	0.05947	61.638	18.84	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.88430	10.88430	10.80240	10.80240		14.00	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.90170	10.90170	10.81950	10.81950		14.10	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.81320	0.00081	1.07640	0.00108	0.813	17.83	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	377.24850	0.37725	344.10570	0.34411	377.248	13.95	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.90750	10.90750	10.82530	10.82530		14.09	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	286.69050	0.28669	334.12810	0.33413	286.690	13.90	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	71.39040	0.07139	68.89200	0.06889	71.390	19.18	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.96170	10.96170	10.87860	10.87860		14.38	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.98400	0.00198	2.34030	0.00234	1.984	17.64	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	458.69640	0.45870	423.01890	0.42302	458.696	14.11	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.96360	10.96360	10.88050	10.88050		14.39	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	307.74460	0.30774	354.78170	0.35478	307.745	14.09	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	481.97430	0.48197	540.84690	0.54085	481.974	14.84	0.00	0	201.00

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\$ / R	On 29/07/2014	Any day expiry	12.09	Call	137.29820	0.13730	130.70070	0.13070	137.298	17.90	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	90.48120	0.09048	87.13570	0.08714	90.481	19.56	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.01010	11.01010	10.92630	10.92630		14.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	139.83740	0.13984	163.15070	0.16315	139.837	13.48	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	177.25270	0.17725	168.37570	0.16838	177.253	17.73	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.01970	11.01970	10.93580	10.93580		14.59	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	323.24340	0.32324	369.37330	0.36937	323.243	14.16	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	108.89290	0.10889	104.78190	0.10478	108.893	19.87	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.02170	11.02170	10.93770	10.93770		14.58	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.58000	0.00358	4.18050	0.00418	3.580	17.44	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	470.26260	0.47026	438.69270	0.43869	470.263	14.50	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.05700	11.05700	10.97270	10.97270		14.76	45,499,555.00	4,115	15,382.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.00800	0.01201	14.19950	0.01420	12.008	16.33	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.86930	0.01387	16.21280	0.01621	13.869	16.17	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.34160	0.01434	16.75690	0.01676	14.342	16.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.93870	0.01694	19.74170	0.01974	16.939	15.88	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	58.66260	0.05866	67.13070	0.06713	58.663	14.04	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	70.38850	0.07039	82.29490	0.08229	70.389	13.75	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	83.71640	0.08372	99.55770	0.09956	83.716	13.62	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	119.36880	0.11937	139.77180	0.13977	119.369	13.58	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	123.69800	0.12370	144.61500	0.14461	123.698	13.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	128.14100	0.12814	149.57780	0.14958	128.141	13.58	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	165.32260	0.16532	190.84310	0.19084	165.323	13.55	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	200.25700	0.20026	236.09600	0.23610	200.257	13.52	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	219.63230	0.21963	257.24360	0.25724	219.632	13.64	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	517.91970	0.51792	484.30510	0.48431	517.920	14.53	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	327.18730	0.32719	308.68680	0.30869	327.187	16.02	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	226.55410	0.22655	215.25910	0.21526	226.554	17.41	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	187.59640	0.18760	178.66610	0.17867	187.596	18.17	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	177.64560	0.17765	169.39410	0.16939	177.646	18.39	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	172.93250	0.17293	165.00120	0.16500	172.933	18.50	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	167.27610	0.16728	159.72570	0.15973	167.276	18.63	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	137.30420	0.13730	131.72710	0.13173	137.304	19.48	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.07980	11.07980	10.99510	10.99510		14.86	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	339.00750	0.33901	383.14140	0.38314	339.008	14.31	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	124.38280	0.12438	119.67630	0.11968	124.383	20.35	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.08600	11.08600	11.00120	11.00120		14.86	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.96180	0.00596	7.65740	0.00766	5.962	17.43	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	549.65580	0.54966	515.30080	0.51530	549.656	14.66	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.14800	11.14800	11.06230	11.06230		15.26	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	353.90470	0.35390	398.74540	0.39875	353.905	14.47	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	145.80760	0.14581	144.24240	0.14424	145.808	20.68	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.16040	11.16040	11.07460	11.07460		15.28	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	137.37210	0.13737	158.45560	0.15846	137.372	13.90	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	335.87970	0.33588	319.21220	0.31921	335.880	17.16	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.20380	11.20380	11.11740	11.11740		15.45	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	363.57160	0.36357	407.50670	0.40751	363.572	14.55	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	163.88730	0.16389	165.53160	0.16553	163.887	21.46	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future		11.23910	11.23910		11.15240	11.15240		15.50	0.00	0	12,380.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	36.06960	0.03607	0.00000	0.00000	36.070	15.63	50,569.58	1,402	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	59.10540	0.05911	66.46250	0.06646	59.105	15.08	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	92.90520	0.09291	104.29070	0.10429	92.905	14.54	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	105.58780	0.10559	118.43270	0.11843	105.588	14.38	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	122.74670	0.12275	137.51620	0.13752	122.747	14.19	0.00	0	20,006.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	211.14460	0.21114	238.25720	0.23826	211.145	14.17	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	265.57490	0.26557	297.75310	0.29775	265.575	14.25	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	323.53670	0.32354	363.17650	0.36318	323.537	14.41	453,598.45	1,402	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	379.88710	0.37989	423.08050	0.42308	379.887	14.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	435.62100	0.43562	481.95300	0.48195	435.621	14.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	712.14470	0.71214	673.71590	0.67372	712.145	15.06	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	473.04470	0.47304	521.31590	0.52132	473.045	15.06	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	529.05380	0.52905	579.99050	0.57999	529.054	15.28	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	534.81330	0.53481	586.01300	0.58601	534.813	15.31	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	587.92740	0.58793	641.49250	0.64149	587.927	15.50	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	384.97810	0.38498	366.76950	0.36677	384.978	17.36	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	329.98100	0.32998	0.00000	0.00000	329.981	18.03	462,633.36	1,402	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	229.44230	0.22944	220.17750	0.22018	229.442	19.63	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	223.02940	0.22303	214.12960	0.21413	223.029	19.77	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	205.30760	0.20531	197.40440	0.19740	205.308	20.17	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	203.47080	0.20347	195.66940	0.19567	203.471	20.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	143.86790	0.14387	137.78430	0.13778	143.868	25.35	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry		11.24590	11.24590		11.15900	11.15900		15.60	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	369.42620	0.36943	413.13330	0.41313	369.426	14.59	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	179.82900	0.17983	178.98430	0.17898	179.829	22.00	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry		11.33370	11.33370		11.25650	11.25650		15.91	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	383.55980	0.38356	423.59430	0.42359	383.560	14.70	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	214.71720	0.21472	216.05620	0.21606	214.717	23.34	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry		11.34490	11.34490		11.31850	11.31850		16.03	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	407.78950	0.40779	428.13320	0.42813	407.789	14.80	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	228.07970	0.22808	241.62610	0.24163	228.080	23.77	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.45160	11.45160		11.36210	11.36210		16.15	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	174.87040	0.17487	192.54350	0.19254	174.870	14.61	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	434.62750	0.43463	481.25080	0.48125	434.628	14.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	263.70330	0.26370	265.38590	0.26539	263.703	22.38	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.40790	11.40790		11.38900	11.38900		16.20	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	418.21900	0.41822	435.40960	0.43541	418.219	14.95	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	252.90750	0.25291	256.63730	0.25664	252.908	24.67	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry		11.47820	11.47820		11.46740	11.46740		16.48	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	427.49980	0.42750	442.44050	0.44244	427.500	15.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	261.08600	0.26109	263.51210	0.26351	261.086	24.69	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.55580	11.55580		11.53850	11.53850		16.64	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	430.85070	0.43085	447.50980	0.44751	430.851	15.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	262.49870	0.26250	261.06500	0.26107	262.499	24.66	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.67220	11.67220		11.58500	11.58500		16.75	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry		11.62610	11.62610		11.61200	11.61200		16.86	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	436.20000	0.43620	451.64150	0.45164	436.200	15.31	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	250.57560	0.25058	254.96900	0.25497	250.576	24.46	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.69890	11.69890	11.69290	11.69290		17.05	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	441.91260	0.44191	454.72320	0.45472	441.913	15.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	262.90500	0.26291	261.01840	0.26102	262.905	24.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.77890	11.77890	11.76390	11.76390		17.14	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	440.76300	0.44076	456.26880	0.45627	440.763	15.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	258.29680	0.25830	260.10830	0.26011	258.297	24.32	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.84920	11.84920	11.84240	11.84240		17.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	443.49220	0.44349	457.66090	0.45766	443.492	15.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	256.94800	0.25695	262.49950	0.26250	256.948	24.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.92680	11.92680	11.91590	11.91590		17.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	441.50610	0.44151	457.27930	0.45728	441.506	15.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	276.91080	0.27691	274.35800	0.27436	276.911	24.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.99950	11.99950	11.98450	11.98450		17.44	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	443.07440	0.44307	455.32810	0.45533	443.074	15.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	260.51660	0.26052	264.56470	0.26456	260.517	24.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.06740	12.06740	12.04820	12.04820		17.49	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	443.74760	0.44375	454.86790	0.45487	443.748	15.53	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	253.17510	0.25318	249.78040	0.24978	253.175	24.07	0.00	0	300.00
\$ / R MAXI	On 12/03/2014	Any day expiry			10.71750	10.71750	10.63650	10.63650		12.31	0.00	0	0.00
\$ / R MAXI	On 12/03/2014	Any day expiry	10.75	Put	8,139.13090	0.08139	14,901.36370	0.14901	8,139.131	12.74	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.72550	10.72550	10.64440	10.64440		12.31	0.00	0	758.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	526.33020	0.00526	1,384.80360	0.01385	526.330	13.93	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	18,611.27670	0.18611	25,929.57840	0.25930	18,611.277	13.64	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	19,390.69230	0.19391	26,766.47710	0.26766	19,390.692	13.72	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.80690	10.80690	10.72500	10.72500		13.45	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	68,145.64140	0.68146	75,740.51640	0.75741	68,145.641	15.92	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.87460	10.87460	10.79290	10.79290		13.82	10,874.60	1	697.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.05700	11.05700	10.97270	10.97270		14.76	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.23910	11.23910	11.15240	11.15240		15.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.95070	17.95070	17.79800	17.79800		12.82	24,592,459.00	1,370	39,045.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.20	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.20	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.01700	0.00002	0.000	15.20	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.02080	0.00002	0.000	15.52	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.04480	0.00004	0.000	17.46	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	3.61830	0.00362	9.03870	0.00904	3.618	16.16	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	180.45330	0.18045	294.41530	0.29442	180.453	13.02	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	35.22960	0.03523	25.90500	0.02591	35.230	14.63	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	11.41710	0.01142	9.00970	0.00901	11.417	15.92	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.18810	18.18810	18.03420	18.03420		13.81	0.00	0	5,185.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	10.38370	0.01038	11.71860	0.01172	10.384	17.86	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	38.73070	0.03873	54.67790	0.05468	38.731	13.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	51.98500	0.05199	71.44520	0.07145	51.985	13.00	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	79.24560	0.07925	104.98530	0.10499	79.246	12.98	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	134.67420	0.13467	174.25730	0.17426	134.674	12.95	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	373.18860		0.37319		449.84960	0.44985	373.189	13.52	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	680.35670		0.68036		787.62890	0.78763	680.357	14.25	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	167.08600		0.16709		149.11760	0.14912	167.086	16.06	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	135.40040		0.13540		121.39260	0.12139	135.400	16.44	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.47920		18.47920		18.32100	18.32100		14.35	0.00	0	3,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.76830		18.76830		18.60560	18.60560		14.57	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	801.79840		0.80180		907.69750	0.90770	801.798	14.29	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.91740		18.91740		18.75180	18.75180		14.66	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	656.98100		0.65698		758.94330	0.75894	656.981	13.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	800.55370		0.80055		911.04050	0.91104	800.554	14.21	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	871.95480		0.87195		986.11670	0.98612	871.955	14.36	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	494.05350		0.49405		479.29950	0.47930	494.053	17.22	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	393.91130		0.39391		384.30190	0.38430	393.911	17.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	391.27760		0.39128		381.79850	0.38180	391.278	17.86	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.10310		19.10310		18.93500	18.93500		14.78	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10370		0.10370		0.10327	0.10327		14.77	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10519		0.10519		0.10476	0.10476		15.27	0.00	0	12,884.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10702		0.10702		0.10656	0.10656		15.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.87580		14.87580		14.73600	14.73600		12.34	27,267,341.40	1,833	78,714.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.01390		0.00001		0.02430	0.00002	0.014	26.29	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.01660		0.00002		0.03390	0.00003	0.017	24.14	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	15.14540		0.01515		10.55250	0.01055	15.145	14.24	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	2.94710		0.00295		2.72610	0.00273	2.947	15.86	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.08100		15.08100		14.94110	14.94110		13.34	8,520,765.00	565	25,223.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	42.79900		0.04280		56.47940	0.05648	42.799	13.02	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	47.57920		0.04758		62.59250	0.06259	47.579	12.98	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	86.54520		0.08655		111.55910	0.11156	86.545	12.78	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	137.82340		0.13782		180.61430	0.18061	137.823	12.69	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	300.27650		0.30028		370.42380	0.37042	300.277	13.11	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	120.79730		0.12080		111.47560	0.11148	120.797	16.34	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	115.61660		0.11562		106.94090	0.10694	115.617	16.47	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.33340		15.33340		15.19090	15.19090		14.03	690,003.00	45	12,823.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	192.26530		0.19227		228.02740	0.22803	192.265	13.19	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	199.39390		0.19939		236.27460	0.23627	199.394	13.17	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	334.38150		0.33438		308.12890	0.30813	334.382	15.94	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.58620		15.58620		15.44120	15.44120		14.73	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.88320		15.88320		15.73490	15.73490		15.23	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			410.34900		410.34900		411.22300	411.22300			0.00	0	0.00
AL37	On 07/08/2014	Index Future			416.39800		416.39800		417.28500	417.28500			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			482.39600		482.39600		484.01000	484.01000			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			489.50700		489.50700		491.14500	491.14500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 08/05/2014	Index Future			439.27700		439.27700		440.79800	440.79800			250,387,890.00	57	704.00
ALBI	On 07/08/2014	Index Future			445.75200		445.75200		447.29500	447.29500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			452.65400		452.65400		454.23700	454.23700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74910		9.74910		9.65110	9.65110		11.78	11,942,647.50	1,225	16,674.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.82610		9.82610		9.72760	9.72760		11.86	29,478.30	3	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	43.50400		0.04350		55.49010	0.05549	43.504	11.96	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	306.88630		0.30689		252.91380	0.25291	306.886	11.82	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	33.49120		0.03349		27.52100	0.02752	33.491	12.96	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92810		9.92810		9.82720	9.82720		12.03	79,424,800.00	8,000	6,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03080		10.03080		9.92830	9.92830		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.15330		10.15330		10.04930	10.04930		12.40	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.67830		9.67830		9.68210	9.68210		11.73	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.79270		9.79270		9.79660	9.79660		13.26	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.93520		9.93520		9.93780	9.93780		13.45	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			207.04150		207.04150		-168.41120	-168.41120			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			826.71330		826.71330		782.98120	782.98120			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			902.51040		902.51040		855.79410	855.79410			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			54.07640		54.07640		58.80520	58.80520			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			508.93180		508.93180		396.38230	396.38230			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			794.05870		794.05870		750.20040	750.20040			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			100.70290		100.70290		92.23480	92.23480			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.19830		12.19830		12.06700	12.06700		12.86	0.00	0	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.37670		12.37670		12.24440	12.24440		13.67	0.00	0	2,501.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.59650		12.59650		12.46010	12.46010		14.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.75530		1.75530		1.74530	1.74530		11.67	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77470		1.77470		1.76460	1.76460		14.14	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.80030		1.80030		1.78990	1.78990		14.54	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60448		115.60448		115.60488	115.60488			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.32308		117.32308		117.32349	117.32349			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.76309		81.67147		9.70807	82.07476			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.86605		82.76705		9.80924	83.17635			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.96643		80.26541		9.90734	80.68406			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	438.20500		438.20500		439.62400	439.62400			0.00	0	304.00
GOVI	On 07/08/2014	GOVI	444.66400		444.66400		446.10500	446.10500			0.00	0	175.00
GOVI	On 06/11/2014	GOVI	451.54900		451.54900		453.02800	453.02800			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.17400		110.17400		109.32165	109.32165			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	110.68952		110.68952		109.82443	109.82443			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.99009		109.99009		109.58739	109.58739			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	110.36256		110.36256		109.95391	109.95391			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.18940		108.18940		107.46973	107.46973			230,443,422.00	2,130	5,218.00
I2046	On 07/08/2014	Bond Future	109.79743		109.79743		109.06720	109.06720			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.17554		110.17554		109.43800	109.43800			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.46469		114.46469		114.18880	114.18880			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	114.76261		114.76261		114.48283	114.48283			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	201.70600		201.70600		201.15500	201.15500			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	204.70400		204.70400		204.14500	204.14500			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	207.89700		207.89700		207.33700	207.33700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	546.31700		546.31700		544.80800	544.80800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	554.21800		554.21800		552.68800	552.68800			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.76000		94.24000		5.75000	94.25000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.97000		94.03000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	6.07000		93.93000		6.05000	93.95000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.32000		93.68000		6.31000	93.69000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.42000		93.58000		6.41000	93.59000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.61000		93.39000		6.61000	93.39000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.25000		92.75000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.55000		92.45000		7.53000	92.47000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.77000		92.23000		7.74000	92.26000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.91000		92.09000		7.88000	92.12000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	8.04000		91.96000		8.02000	91.98000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.07130		9.07130		9.01950	9.01950		10.75	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.15430		9.15430		9.09910	9.09910		9.57	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.23310		9.23310		9.17630	9.17630		11.39	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.38700		1.38700		1.38440	1.38440			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.38680		1.38680		1.38430	1.38430			0.00	0	225.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.38680		1.38680		1.38440	1.38440			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.65180		9.65180	0.10361	9.69360	9.69360		15.51	0.00	0	2,000.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.64740		9.64740	0.10361	9.68920	9.68920		15.73	0.00	0	1,000.00
R157	On 08/05/2014	Bond Future			7.18149		110.07389		7.11040	110.16844		1.78	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.47214		111.69651		7.38340	111.79245		1.58	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.85752		106.61254		7.73585	106.71393		1.43	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.56747		118.82949		8.50697	119.33880		12.05	23,171,750.55	195	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	142.80000		0.14280		181.91000	0.18191	142.800	11.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,239.31000		1.23931		1,434.04000	1.43404	1,239.310	11.89	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,705.16000		1.70516		1,943.52000	1.94352	1,705.160	11.94	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,639.11000		2.63911		2,397.52000	2.39752	2,639.110	11.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,070.92000		2.07092		2,338.64000	2.33864	2,070.920	11.97	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,175.76000		3.17576		3,513.37000	3.51337	3,175.760	12.05	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,501.13000		1.50113		1,342.27000	1.34227	1,501.130	12.08	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	983.88000		0.98388		871.02000	0.87102	983.880	12.18	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	785.50000		0.78550		692.09000	0.69209	785.500	12.24	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	550.43000		0.55043		481.65000	0.48165	550.430	12.32	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	143.82000		0.14382		123.30000	0.12330	143.820	12.58	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.65710		115.28768		8.59437	115.80447		12.88	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,849.65000		2.84965		2,662.44000	2.66244	2,849.650	12.96	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.73988		117.07446		8.67430	117.60345		12.86	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,401.25000		3.40125		3,218.61000	3.21861	3,401.250	13.05	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.11282		275.11282		273.82915	273.82915			37,690,456.34	137	1,912.00
R197	On 07/08/2014	Bond Future			273.39910		273.39910		272.09627	272.09627			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future			6.71028		104.61930		6.62939	104.66734		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.18724		101.75032		7.05042	101.79906		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.15819		214.15819		214.15976	214.15976		12.35	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.25918		214.25918		214.26042	214.26042		12.20	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.43164		97.36376		8.37104	97.72597		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.53007		98.68694		8.46692	99.05484		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.62537		96.29544		8.55890	96.67250		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.76426		102.71082		7.70786	102.87568		4.78	90,385,521.60	880	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	75.83000		0.07583		93.73000	0.09373	75.830	4.63	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	372.45000		0.37245		429.95000	0.42995	372.450	4.69	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.92570		104.22488		7.86407	104.39218		4.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	246.38000		0.24638		276.97000	0.27697	246.380	4.36	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.09229		101.67487		8.02300	101.84849		4.66	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	424.34000		0.42434		463.41000	0.46341	424.340	4.50	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	500.09000		0.50009		544.24000	0.54424	500.090	4.50	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.97102		94.13336		8.92092	94.52788			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.06179		91.51333		9.01002	91.91371			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.14169		92.93200		9.08781	93.34205			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.15698		96.13541		9.09155	96.72842			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.24233		93.29442		9.17484	93.89623			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.31753		94.62371		9.24763	95.23838			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.99251		103.15802		7.93652	103.37073		6.34	0.00	0	31,206.00
R204	On 07/08/2014	Bond Future			8.13159		100.64558		8.07172	100.86141		6.40	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,367.53000		2.36753		2,242.58000	2.24258	2,367.530	6.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.26469		102.20519		8.19938	102.42806		6.32	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,586.77000		2.58677		2,467.73000	2.46773	2,586.770	6.22	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.26145		96.47233		9.19598	97.11844			0.00	0	13,515.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future			9.33979		97.77308		9.27232	98.42878			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.41498		94.86257		9.34510	95.53196			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.22559		97.99316		8.16473	98.25800		7.65	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.35599		95.79649		8.29158	96.06529		7.98	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.47435		97.28119		8.40527	97.55765		7.93	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.33241		92.61742		8.27175	92.91500		9.36	0.00	0	11,020.00
R208	On 07/08/2014	Bond Future			8.44465		93.98294		8.38103	94.28491		9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,725.56000		2.72556	2,572.67000	2.57267		2,725.560	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.55204		92.03995		8.48448	92.34998		9.75	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,030.02000		3.03002	2,884.44000	2.88444		3,030.020	9.68	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.07603		74.04877		9.02084	74.46092		18.63	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	712.41000		0.71241	825.64000	0.82564		712.410	18.26	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,988.73000		1.98873	2,208.79000	2.20879		1,988.730	18.51	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,038.58000		1.03858	942.86000	0.94286		1,038.580	18.80	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	796.27000		0.79627	719.65000	0.71965		796.270	18.88	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	616.07000		0.61607	554.59000	0.55459		616.070	18.96	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	493.41000		0.49341	442.77000	0.44277		493.410	19.02	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.15201		75.14061		9.09523	75.55885		18.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.22353		73.15757		9.16475	73.58496		19.61	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.60841		160.60841		160.60972	160.60972			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.99573		162.99573		162.99722	162.99722			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 08/05/2014	Bond Future	127.37584		127.37584		127.38057	127.38057			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.71141		127.71141		127.71620	127.71620			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future	129.76520		129.76520		128.94180	128.94180			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.98424		129.98424		129.14850	129.14850			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	8.93349		84.73148		8.88846	85.07266		15.83	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future	9.01404		85.98047		8.96762	86.32670		16.24	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.09128		83.77024		9.04302	84.12485		17.03	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.16423		74.85144		9.10388	75.31953		18.67	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.23915		75.86167		9.17705	76.33667		19.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.31088		73.74954		9.24664	74.23454		20.19	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future	21,278.10000		21,278.10000		21,115.98000	21,115.98000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,557.69000		21,557.69000		21,394.87000	21,394.87000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.85990		4.85990		4.85860	4.85860		10.51	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.79700		4.79700		4.79520	4.79520		12.02	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.74290		4.74290		4.74430	4.74430		11.75	0.00	0	0.00
Total for Derivatives :											3,061,661,005.52	241,357	4 146 715.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.11429		0.00000	101.09731			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.55000		105.67923		7.48500	105.73048			0.00	0	1,000,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.77763		0.00000	101.39936			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.08000		100.50340		9.02500	105.32082			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.29890		0.00000	100.27934			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.39715		0.00000	100.37746			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.94500		96.44913		9.89000	96.61838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.85000	103.95382		7.78500	103.99587			0.00	0	250,000,000.00
AB07	On 07/03/2014	Spot Bond	7.04500	101.63951		7.04500	101.63951			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.78681		0.00000	100.76624			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.25000	106.39464		9.19500	106.51811			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.64648		1.60000	132.62843			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.58000	259.08347		2.64000	257.84222			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.29867		0.00000	100.28006			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.92584		0.00000	99.91067			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.38205		0.00000	100.36447			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.90710		0.00000	99.88822			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.90310		0.00000	99.88341			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.90030		0.00000	99.88008			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.11737		0.00000	101.10061			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.31000	102.93218		8.24500	102.97227			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.49767		0.00000	100.47589			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.21000	104.97218		8.14500	104.98341			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.97138		0.00000	101.95118			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.41937		0.00000	100.39958			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.19257		0.00000	101.17032			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.04893		0.00000	101.02774			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.30305		0.00000	101.28037			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.46986		0.00000	101.44882			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.73364		0.00000	99.71095			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.21615		0.00000	102.19381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19	On 25/09/2018	Spot Bond	0.00000	101.88160	0.00000	101.85498				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	132.85253	6.05000	132.81850				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.28000	124.38850	3.34000	124.29259				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.45078	4.35000	114.42672				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.32461	5.20000	98.30162			5,200,000,000,000.00	1,000,000,000	500,000,000.00	
ABLI06	On 19/07/2020	Spot Bond	6.22000	100.74948	6.31000	100.25338				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.65000	110.12750	11.59500	110.20885				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.78742	0.00000	101.75473				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.77190	0.00000	101.74523				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.89624	0.00000	101.86817				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.99249	0.00000	101.96306				0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.85000	108.01563	4.85000	107.99147				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	54.23780	100.00000	44.52471				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.32000	163.29414	2.38000	162.65018				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.17821	2.76000	156.15210				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.35000	164.44423	2.41000	163.62789				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.25903	2.12000	170.23349				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.64625	72.45781	8.59125	72.58409				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.64625	72.45781	8.59125	72.58409				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.39000	0.00000	90.35000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.76407	0.00000	99.74392				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.90000	0.00000	90.67000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.70000	0.00000	89.48000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	90.10000	0.00000	89.85000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	86.43000	0.00000	86.40000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	85.78000	0.00000	85.75000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	101.10312	0.00000	101.08528		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.99110	0.00000	100.97231		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	85.40000	0.00000	85.37000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.75000	102.66727	7.68500	102.69462		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	85.72000	0.00000	85.57000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.49000	0.00000	88.32000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.70000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.29392	0.00000	101.27550		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.84000	107.79672	7.77500	107.86973		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.01916	0.00000	100.99887		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	83.04000	0.00000	82.92000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	83.16000	0.00000	83.04000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.92000	99.65122	3.00000	98.87076		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.79000	147.76801	2.79000	147.74316		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.72000	194.31704	2.72000	194.28473		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	81.79000	0.00000	81.65000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.97000	87.28582	9.91000	87.58360		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	91.30000	0.00000	91.29000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		100.90000		0.00000	100.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.81002		0.00000	102.78961			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.63000		0.00000	87.51000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		95.32500		0.00000	95.32500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		109.29000		0.00000	109.29000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.96000		106.16087		9.90000	106.57432			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		107.37000		0.00000	107.37000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.90500		106.56570		9.84500	106.98166			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.42500		89.45773		9.36500	89.71346			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		99.48000		0.00000	98.91000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		94.02000		0.00000	94.68000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.00000		105.86787		9.94000	106.27949			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.73000		0.00000	87.39000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.01926		0.00000	99.99980			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.82582		0.00000	100.80698			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.95000		102.94565		8.89500	103.10662			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.50000		103.84569		7.43500	103.89500			0.00	0	1,820,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.46500		96.40399		9.40500	96.64731			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.16000		90.51687		10.10000	90.88467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	8.20000		102.00520		8.13500	102.10286			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000		129.03656		2.30000	129.01662			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.39000		262.92487		2.45000	261.66282			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.29068		1.54000	124.27398			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.37000		124.07404		2.46000	123.26948			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		47.57352		100.00000	47.45571			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.00000		101.90629		11.93500	101.96219			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.52404		0.00000	100.49902			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.75947		100.00000	2.75264			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.53751		0.00000	100.51181			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.72809		0.00000	100.69281			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.44772		100.00000	16.40699			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.51057		0.00000	100.48622			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.78648		11.00000	61.76881			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.44772		100.00000	16.40699			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.82665		0.00000	99.80460			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.80873		0.00000	99.78446			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.83465		0.00000	99.81358			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.82925		0.00000	99.80751			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.82687		0.00000	99.80484			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.89546		0.00000	100.87933			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	100.89546		0.00000	100.87933			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.90074		0.00000	100.88448			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	99.83900		0.00000	99.81847			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.90074		0.00000	100.88448			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.89018		0.00000	100.87419			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	87.90858		0.00000	87.88992			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	99.84195		0.00000	99.82180			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.45039		0.00000	101.42957			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	99.83254		0.00000	99.81120			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	99.82691		0.00000	99.80491			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	99.82472		0.00000	99.80246			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	99.82905		0.00000	99.80732			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	99.83901		0.00000	99.81848			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.92000	100.12911		9.86000	100.36419			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	99.85213		0.00000	99.83321			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.83990		0.00000	100.81879			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.53359		0.00000	101.51409			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	81.48549		0.00000	81.46543			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	163.47841		0.00000	162.71533			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	163.56124		0.00000	162.79729			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	99.83459		0.00000	99.81353			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.42550		0.00000	100.40733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000	100.42550	0.00000	100.40733				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.27224	0.00000	100.25411				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.83998	0.00000	99.81958				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.84128	0.00000	99.82105				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.89505	0.00000	100.87703				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.17920	0.00000	100.16042				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.89562	0.00000	100.87763				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.88810	0.00000	100.87091				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.53249	0.00000	101.51732				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.90000	0.00000	99.87981				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.95483	0.00000	101.93594				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.74370	0.00000	99.72329				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.83396	0.00000	99.81282				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.86031	0.00000	99.84241				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.86268	0.00000	99.84508				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.83762	0.00000	99.81690				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.85494	0.00000	99.83636				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.85860	0.00000	99.84048				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.85149	0.00000	99.83249				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.83805	0.00000	99.81738				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.84559	0.00000	99.82586				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.85429	0.00000	99.83564				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.85192	0.00000	99.83298				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.77976	10.23000	99.75226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	99.84936		0.00000	99.83012			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.85322		0.00000	99.83443			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.79622		0.00000	99.77035			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.11908		0.00000	114.32827			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.85129		0.00000	99.83315			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.02000	101.29340		9.96500	101.48668			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.83862		0.00000	99.81804			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.91071		1.75000	110.86418			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.85214		0.00000	99.83322			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.85151		0.00000	99.83253			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.83206		0.00000	99.81152			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.82660		0.00000	99.80538			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.83752		0.00000	99.81766			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.82770		0.00000	99.80661			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.59019		0.00000	100.57158			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.94293		0.00000	101.92437			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.91369		0.00000	101.89642			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.82551		0.00000	99.80415			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.15680		0.00000	101.13717			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.82770		0.00000	99.80661			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.84233		0.00000	99.82221			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.83300		0.00000	99.81175			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.83019		0.00000	99.80859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	99.85304	0.00000	99.83425		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	99.84981	0.00000	99.83062		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	99.82962	0.00000	99.80794		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	99.82158	0.00000	99.79973		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	99.80913	0.00000	99.78574		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	99.83097	0.00000	99.81029		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	99.81088	0.00000	99.78770		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	102.35100	0.00000	102.33045		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	99.80913	0.00000	99.78574		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	91.64557	0.00000	91.62744		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	99.81787	0.00000	99.79556		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	99.81787	0.00000	99.79556		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	119.47283	0.00000	118.92938		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	120.32148	0.00000	119.77402		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	99.84190	0.00000	99.82257		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	99.84342	0.00000	99.82430		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.36191	0.00000	100.34502		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	99.83928	0.00000	99.81962		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	99.83862	0.00000	99.81889		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	99.83206	0.00000	99.81152		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	99.84168	0.00000	99.82233		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	99.84190	0.00000	99.82257		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	99.83656	0.00000	99.81574		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.66616	0.00000	100.64610		0.00		0	235,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.86789	0.00000	100.84675				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.24473	0.00000	100.22841				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.24760	0.00000	100.23110				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.07706	100.00000	9.05433				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.35132	0.00000	100.33535				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.38930	0.00000	100.37130				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.41454	0.00000	100.39521				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.89127	0.00000	100.87195				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.99535	0.00000	100.97398				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.13400	0.00000	101.10988				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.85436	0.00000	100.83692				0.00	0	100,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.58500	98.80510	8.53000	98.88374				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.14416	0.00000	101.12093				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.35620	0.00000	101.32869				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.00000	98.26661	8.94500	98.45872				0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.60000	116.70692	9.54000	117.06743				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	65.77737	100.00000	65.61449				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.90000	105.44516	7.83500	105.54499				0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	62.57877	100.00000	62.42381				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.72691	100.00000	15.69191				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	152.85176	3.04000	152.82501				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.04023	0.00000	100.02006				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.08737	0.00000	100.06971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG07	On 11/04/2014	Spot Bond		0.00000	102.47448		0.00000	102.45820			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.91928		0.00000	100.90262			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	100.39980		0.00000	100.38194			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.31083		0.00000	100.28735			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.85282		0.00000	99.83487			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		100.00000	12.52457		100.00000	12.50000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		100.00000	3.13106		100.00000	3.12500			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.99991		0.00000	99.98230			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.85282		0.00000	99.83486			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.85500		0.00000	99.83732			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.31643		0.00000	101.29664			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.49000	105.47563		9.43500	105.65023			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.35979		0.00000	101.34213			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.89628		0.00000	101.87813			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.13945		0.00000	101.12184			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.13271		0.00000	100.11546			0.00	0	700,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.13666		0.00000	100.11881			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.00000	100.39938		9.94000	100.65830			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.80000	110.72514		7.73500	110.79937			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.45544		0.00000	101.43268			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.31442		0.00000	101.29373			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.19000	104.14100		8.12500	104.15313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.40000	105.98628		9.34500	106.12463			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.65640	103.32875		11.62563	103.32737			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.52819	102.19111		11.50461	102.17726			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.57969	102.12117		11.55509	102.10819			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.91758		0.00000	101.88883			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.62881	101.97156		11.60328	101.96166			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.52251	100.05809		12.47523	100.16425			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.96599		0.00000	101.93655			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.96599		0.00000	101.93655			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.96607		0.00000	101.93663			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.90640	101.23799		11.87563	101.23592			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.81232	101.92421		11.78228	101.92124			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.52819	102.19111		11.50461	102.17726			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.75333	101.98808		11.72473	101.98749			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.94120	101.32571		10.90760	101.33681			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.85954		0.00000	101.83162			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.84414		0.00000	101.81683			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.84414		0.00000	101.81683			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.73821		0.00000	101.71245			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.87753		0.00000	99.88155			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.04871	101.19994		11.02982	101.19899			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.17500	99.26549		12.12000	99.37785			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.35605		0.00000	99.35993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	12.10000	96.66018		12.04500	96.78031			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.87745		0.00000	99.88146			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.67571		0.00000	101.65043			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.82578		9.28000	101.79984			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.81526		0.00000	101.78836			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.89000	96.55592		11.83500	96.62319			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.75747		0.00000	101.73143			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.80562		0.00000	101.77888			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.80562		0.00000	101.77888			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.73271		0.00000	99.73668			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.73436		0.00000	101.70865			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.30424		0.00000	101.28478			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.82052		0.00000	101.79316			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.15265		0.00000	101.13485			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.87756		0.00000	99.88157			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.82052		0.00000	101.79316			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.14324		0.00000	101.11763			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.65640	103.89581		14.62563	103.88555			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.91980	101.72182		15.88093	101.76467			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.81623	101.92973		14.77289	101.95003			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.43046		0.00000	102.39454			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.43046		0.00000	102.39454			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.43046		0.00000	102.39454			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.52640		0.00000	102.48906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.37896	0.00000	101.34820				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.30430	100.00000	14.27716				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.28746	100.00000	22.23226				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.28409	100.00000	20.23386				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.52105	100.00000	12.49004				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.54584	100.00000	12.51442				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.13854	100.00000	15.10105				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.11729	100.00000	13.08480				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	96.78447	100.00000	96.54250				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.80903	0.00000	100.79231				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.99404	0.00000	101.96459				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	102.04309	0.00000	102.01294				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.29000	170.30171	2.35000	169.82145				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.52000	138.11643	8.46000	139.21236				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.52000	138.48705	8.46000	139.57557				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.90500	96.98521	8.84500	97.41916				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.71686	0.00000	100.69379				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.02711	0.00000	100.07910				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.52479	0.00000	101.50502				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	86.49289	100.00000	86.28842				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
BEER02	On 28/03/2018	Spot Bond	8.58000	98.35666		8.52500	98.51327			2,574,000,000,000.00	300,000,000	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.71423		0.00000	101.69651			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.86605		0.00000	100.84688			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.88645		0.00000	100.86687			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.95444		0.00000	100.93349			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.02240		0.00000	101.00007			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.21218		0.00000	101.18602			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.19318		100.00000	15.15556			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.77134		0.00000	100.75320			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.81025		0.00000	100.79115			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.82692		0.00000	100.80741			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.83247		0.00000	100.81283			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.89911		0.00000	100.87783			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.98788		0.00000	100.96441			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.50906		100.00000	9.48552			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.50906		100.00000	9.48552			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.91141		0.00000	99.89333			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.90404		0.00000	99.88448			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.90203		0.00000	99.88207			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.95000	99.54059		8.89500	99.65870			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.89601		0.00000	99.87485			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.88521		0.00000	99.86191			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.82102		100.00000	6.80413			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.82102		100.00000	6.80413			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
BID01	On 06/08/2014	Spot Bond		6.66000	102.34973		6.59500	102.35781			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.88514		0.00000	100.86852			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.45722		0.00000	99.44214			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	97.44711		0.00000	97.42962			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	99.04044		0.00000	99.02471			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	98.65182		0.00000	98.63596			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	96.91495		0.00000	96.89742			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.32015		0.00000	100.30453			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.37388		0.00000	100.35540			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.31173		0.00000	100.29785			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.32850		0.00000	100.31373			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.35893		0.00000	100.34255			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.48500		0.00000	100.46191			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.69955		0.00000	100.66377			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.49219		100.00000	44.38079			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	15.42105		100.00000	15.38287			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.42587		0.00000	100.40675			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		8.01000	107.70064		7.94500	107.71859			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		10.05000	114.22225		9.99500	114.32389			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	101.12534		0.00000	101.09640			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.92633		0.00000	100.90903			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.70000	105.19409		9.64500	105.27253			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.80000	98.54450		11.74500	98.69952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.02798		0.00000	101.00077			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.05000	99.40742		11.99500	99.57238			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.63969		0.00000	100.62088			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.94000	101.60902		9.88500	101.72803			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.43862		0.00000	100.41245			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.49000	94.96968		12.43500	95.14354			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.75672		0.00000	100.73690			0.00	0	50,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.94578		0.00000	99.91897			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.66771		0.00000	100.64882			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.75000	92.99513		10.69000	93.21695			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.35000	115.73254		10.29000	116.08527			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.20000	111.70585		10.14000	112.07563			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.54000	110.80360		9.48000	111.20994			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.05732		0.00000	100.02871			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.30000	105.03772		12.24500	105.09987			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.61410		0.00000	100.59278			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.98140		0.00000	101.95334			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.76487		0.00000	100.73745			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.71826		0.00000	101.68113			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.98281		0.00000	101.94019			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.14289		0.00000	100.04386			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.26631		0.00000	100.24542			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.70882		0.00000	100.67451			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.70132		0.00000	100.66739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	100.74093		0.00000	100.70501			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	99.79637		0.00000	99.77050			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.58415		0.00000	100.56267			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	93.59737		100.00000	93.37184			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	93.59737		100.00000	93.37184			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	93.59737		100.00000	93.37184			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	99.83468		0.00000	99.81361			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	93.59737		100.00000	93.37184			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	101.05729		0.00000	101.03965			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	99.87318		0.00000	99.84747			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.92546		10.11000	101.89771			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	99.87318		0.00000	99.84747			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.18603		0.00000	101.16619			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	114.63805		2.76000	114.61883			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	114.49402		3.14000	114.47370			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.26397		8.25000	100.24194			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	99.87318		0.00000	99.84747			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	99.87318		0.00000	99.84747			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	114.11409		3.10000	114.09388			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	114.11626		2.40000	114.09824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	0.00000		99.76274		0.00000	99.73278			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.38499		0.00000	101.36820			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.99745		0.00000	100.97855			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.90000		102.53787		8.83500	102.66084			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.02662		0.00000	101.00725			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.01082		0.00000	100.99172			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.92453		0.00000	100.90569			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.93970		0.00000	100.91942			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.95000		102.68476		8.88500	102.80802			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.95000		102.68476		8.88500	102.80802			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.00000		101.43067		8.93500	101.56087			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.83036		0.00000	99.80876			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.81180		0.00000	99.78790			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.91991		0.00000	100.90111			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.91991		0.00000	100.90111			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		95.73753		100.17539	95.23014			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		99.86318		0.00000	99.83547			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.50846		0.00000	100.48991			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		99.82803		0.00000	99.80612			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.30712		0.00000	100.28925			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.32733		0.00000	100.30818			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.40470		9.35000	100.37937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	9.35000	100.40470	9.35000	100.37937			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.28774	0.00000	100.26987			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.28855	0.00000	100.27062			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	91.49475	0.00000	91.49475			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.50766	0.00000	100.47718			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.96400	0.00000	99.94586			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.49782	0.00000	100.46796			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.33184	0.00000	101.31262			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.33184	0.00000	101.31262			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.33184	0.00000	101.31262			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.33184	0.00000	101.31262			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.33184	0.00000	101.31262			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.36874	0.00000	101.34902			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.43003	0.00000	101.40948			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.43003	0.00000	101.40948			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.43003	0.00000	101.40948			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.43003	0.00000	101.40948			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.43003	0.00000	101.40948			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.44027	0.00000	101.41958			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.82000	103.78030	9.76500	103.96692			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.40285	0.00000	100.38703			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	99.90796	0.00000	99.88985			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	99.90796	0.00000	99.88985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	100.81508	0.00000	100.79651				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.80564	0.00000	99.78097				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.46459	0.00000	100.43807				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.83424	0.00000	99.81397				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.83534	0.00000	99.81521				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.84229	0.00000	99.82216				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.31250	0.00000	100.29422				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.34850	0.00000	100.32657				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.84272	0.00000	99.82265				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.40109	0.00000	103.38165				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.02517	0.00000	100.07760				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.77700	0.00000	99.75792				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.32630	0.00000	101.30711				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.83971	0.00000	99.82012				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.81459	0.00000	99.79187				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.81459	0.00000	99.79187				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.81459	0.00000	99.79187				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.81459	0.00000	99.79187				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.61581	0.00000	100.59621				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.24077	0.00000	100.22200				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.94332	0.00000	101.92000				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.66555	0.00000	101.64182				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.03926	0.00000	104.01943				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.54987	0.00000	101.52639				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	101.64508		0.00000	101.62162			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.42883		0.00000	101.40498			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.81807		0.00000	99.79494			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.57195		0.00000	101.54846			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.57195		0.00000	101.54846			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.56760		0.00000	101.54463			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	125.88449		0.00000	125.88449			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.38902		0.00000	101.36868			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	126.57439		0.00000	126.57439			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	125.28505		0.00000	125.28505			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	126.05886		0.00000	126.05886			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	122.44654		0.00000	122.44654			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.78494		0.00000	122.78494			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	126.37467		0.00000	126.37467			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.58090		0.00000	100.56087			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.25000	93.76218		11.19000	94.04098			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.77000	90.46031		11.71000	90.73942			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.48935		0.00000	101.46751			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.80651		0.00000	99.78279			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.56705		0.00000	100.54756			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.86358		0.00000	100.84444			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.91162		0.00000	100.89060			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.19187		8.80500	103.16732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	99.83097	0.00000	99.81029		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.73599	0.00000	100.72109		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	119.33696	0.00000	119.33696		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	99.82289	0.00000	99.80120		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	99.81961	0.00000	99.79752		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	99.80695	0.00000	99.78328		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	99.81787	0.00000	99.79556		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	99.74368	0.00000	99.71213		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	99.74368	0.00000	99.71213		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	99.74368	0.00000	99.71213		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	99.80888	0.00000	99.78461		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	99.78983	0.00000	99.77182		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.79402	0.00000	100.77663		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.48935	0.00000	101.46751		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	108.47699	0.00000	108.47699		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	108.55070	0.00000	108.55070		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	101.37976	0.00000	101.36104		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.79948	0.00000	100.78007		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	99.77487	0.00000	99.74720		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.49914	0.00000	101.47716		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	99.75465	0.00000	99.72366		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	99.80005	0.00000	99.77472		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	99.84983	0.00000	99.83064		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	99.81306	0.00000	99.79016		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond		0.00000	100.79022		0.00000	100.77105			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.59850		0.00000	100.58083			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.36898		0.00000	101.35040			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.45022		0.00000	101.42894			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.74598		0.00000	100.72659			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.40573		0.00000	100.38292			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.40573		0.00000	100.38292			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.22803		0.00000	100.21149			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.74368		0.00000	99.71213			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	100.43730		0.00000	100.41250			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.42257		0.00000	100.39871			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.76769		0.00000	100.74859			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.75985		0.00000	100.74086			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.84670		0.00000	99.82798			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.71639		10.55000	100.92717			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.43000	99.57715		10.37000	104.80221			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.83196		0.00000	99.81139			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.86963		0.00000	100.84676			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.57000	100.78829		12.51000	107.05119			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.75017		0.00000	100.72626			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.60000	101.51079		12.54000	101.73158			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.03000	101.12666		10.97000	101.35173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000		100.41056		0.00000	100.38673			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.15138		0.00000	100.13141			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.46592		7.01000	38.45878			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		143.84564		0.00000	145.22803			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	8.90500		130.48754		8.84500	130.87595			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.52000		138.11643		8.46000	139.21236			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.52000		138.48705		8.46000	139.57557			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		88.76151		0.00000	88.74237			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		88.66542		0.00000	88.64611			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.22379		0.00000	101.20206			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.22379		0.00000	101.20206			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.82816		0.00000	99.80630			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.84030		0.00000	99.81993			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.83797		0.00000	99.81731			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.21842		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.82770		0.00000	99.80661			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.86358		0.00000	100.84444			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.84386		0.00000	99.82478			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.31619		0.00000	100.29489			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.45000		108.59470		9.38500	108.64311			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.40000		101.00161		9.34500	101.16350			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.66000		112.15119		10.60000	112.48854			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.80000		105.92818		8.73500	106.00879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	10.25000	107.66477	10.19000	107.93625				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.56000	95.66557	10.50000	95.96457				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.25000	97.13832	11.19000	97.50627				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.25000	89.92827	11.19000	90.28379				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.23182	0.00000	100.21380				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.23711	0.00000	100.21862				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.17032	0.00000	100.15255				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.71755	0.00000	100.69880				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.65965	0.00000	102.64372				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.23504	0.00000	102.21930				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.57000	98.91176	11.51000	99.20793				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.04696	100.00000	10.02262				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.73972	0.00000	100.72267				0.00	0	4,600,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.67500	97.66018	8.62000	97.79692				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.23039	0.00000	100.21762				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.13292	0.00000	100.12054				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.03688	0.00000	100.01847				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.62261	0.00000	100.60579				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.69507	0.00000	101.66369				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.77530	0.00000	99.74770				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.78682	0.00000	101.75883				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.87941	0.00000	101.85002				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.68000	118.48220	7.61500	118.60348				0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.96000	103.05678		8.90000	103.30693			243,957,504,000.00	27,227,400	3,700,000,000.00
DV23	On 27/02/2023	Spot Bond	9.31000	104.48474		9.25000	104.82867			68,361,468,000.00	7,342,800	8,522,100,000.00
DV24	On 18/02/2024	Spot Bond	9.42000	102.29520		9.36000	102.65654			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.82500	102.73204		9.78000	103.06002			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.03280		0.00000	100.01636			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.03168		0.00000	100.01591			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.36906		0.00000	100.35266			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.55000	125.42427		8.49000	125.73066			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.13679		0.00000	106.11049			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.73134		0.10000	131.71886			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	115.92260		2.22000	115.90485			133,200,000,000.00	60,000,000	1,660,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.39257		2.23000	103.37672			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	102.13574		2.33000	102.11981			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.15000	103.12270		10.09000	103.37544			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.00000	103.59098		9.94000	103.86789			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.30000	101.97624		10.24000	102.31742			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.67500	96.04496		10.63000	96.20885			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.40333		0.00000	100.38530			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.98347		0.00000	99.96681			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.57987		0.00000	100.56309			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
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.35324		0.00000	100.33891			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.33865		0.00000	100.32419			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	52.77350		100.00000	99.72677			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	93.78446		100.00000	93.55059			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	66.72761		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.01707		3.00000	128.99459			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.86000	103.70344		11.79500	103.74815			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.34603		0.00000	105.86446			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.90219		0.00000	100.87969			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.28285		0.00000	101.26050			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.41000	97.93524		10.35500	98.08089			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.26232		0.00000	101.24127			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.23791		0.00000	100.22054			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.51006		0.00000	100.48903			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.46966		0.00000	100.45040			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.45227		0.00000	100.43509			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.51937		0.00000	100.49794			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.49819		0.00000	100.47901			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.43543		0.00000	100.41766			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.44795		0.00000	100.42964			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.41851		0.00000	100.40282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.43692	0.00000	100.42044				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.41482	0.00000	100.39930				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.43017	0.00000	100.41398				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.33000	100.82418	7.26500	100.89384				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.21500	107.16539	8.15000	107.36989			46,110,903,438,000.00	5,613,013,200	7,140,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.84500	108.24998	8.78500	108.60543			625,917,309,500.00	70,765,100	1,260,265,100.00	
ES26	On 02/04/2026	Spot Bond	9.11000	94.35656	9.05000	94.74119			994,871,215,000.00	109,206,500	5,620,406,500.00	
ES33	On 15/09/2033	Spot Bond	9.69000	80.90666	9.63500	81.29358			6,147,872,826,000.00	634,455,400	47,710,055,400.00	
ES42	On 25/04/2042	Spot Bond	9.88500	90.12177	9.82500	90.60280			39,540,000,000,000.00	4,000,000,000	8,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.31460	0.00000	100.29626			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.95304	0.00000	100.93362			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.38900	0.00000	101.36901			0.00	0	2,000,000,000.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.20811	0.00000	100.19206			0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.86767			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.99231	0.00000	100.97470			0.00	0	0.00	
FIFC10	On 11/09/2014	Spot Bond	100.00000	66.59265	100.00000	100.00000			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.27274	100.00000	11.24451			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.97033	100.00000	10.94286			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.90112	0.00000	99.88165			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.89702	0.00000	99.87673			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.88882	0.00000	99.86689			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.88062	0.00000	99.85705			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.10000	100.85910	7.03500	100.87202			0.00	0	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.89000	96.67354	9.83500	96.84716			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
FRB08	On 10/06/2016	Spot Bond	0.00000		100.03260		0.00000	100.01635			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.03254		0.00000	100.01628			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.81839		0.00000	100.79780			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.05386		0.00000	102.03477			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.69000		103.73905		11.63500	103.90568			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.29240		0.00000	100.26589			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000		123.20229		2.56000	122.40381			0.00	0	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.42000		262.31376		2.48000	261.05502			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.63000		102.47403		2.71000	101.66952			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000		148.10925		2.77000	148.08442			0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.61000		197.44143		2.61000	197.40918			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.11000		107.40029		8.04500	107.47212			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96700		59.06370		7.96800	59.04907			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48500		37.26216		9.48500	37.25506			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		35.98439		9.72000	35.97445			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		102.55153		0.00000	102.51537			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.48927		0.00000	100.45994			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		102.82671		0.00000	102.81173			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.65465		0.00000	101.63797			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.47557		0.00000	100.44710			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.47557		0.00000	100.44710			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.22794		0.00000	100.20496			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.46743		0.00000	100.43948			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
FRC109	On 20/06/2017	Spot Bond	0.00000	101.95197	0.00000	101.92690		0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	99.86744	0.00000	99.84059		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	101.66057	0.00000	101.63912		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	101.84439	0.00000	101.82066		0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	103.11834	0.00000	103.10160		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	99.86944	0.00000	99.84299		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	101.83130	0.00000	101.80743		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	101.73503	0.00000	101.71238		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	99.79276	0.00000	99.76733		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	101.79772	0.00000	101.77427		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	101.92529	0.00000	101.90023		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
FRC134		On 20/09/2017	Spot Bond			0.00000	102.42409		0.00000	102.39269	0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond			0.00000	102.34584		0.00000	102.31543	0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000	0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond			100.09221	14.44419		100.09221	14.40839	0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond			0.00000	101.61189		0.00000	101.59080	0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond			0.00000	111.38062		0.00000	111.21740	0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond			0.00000	101.94272		0.00000	101.91776	0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond			0.00000	102.19827		0.00000	102.17013	0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond			0.00000	100.43699		0.00000	100.41096	0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond			0.00000	106.12182		0.00000	106.13193	0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond			0.00000	101.79946		0.00000	101.77629	0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond			0.00000	98.00000		0.00000	98.00000	0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond			0.00000	101.82191		0.00000	101.79845	0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond			0.00000	101.64483		0.00000	101.62357	0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond			0.00000	101.69698		0.00000	101.67480	0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond			0.00000	102.28993		0.00000	102.26024	0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond			0.00000	100.01673		0.00000	99.99997	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
FRC160	On 12/06/2014	Spot Bond	0.00000	99.99997	0.00000	99.98312		0.00		0	0.00	
FRC161	On 20/12/2017	Spot Bond	0.00000	101.66339	0.00000	101.64165		0.00		0	0.00	
FRC162	On 14/12/2018	Spot Bond	13.22500	55.64259	13.22500	55.62248		0.00		0	0.00	
FRC163	On 20/03/2018	Spot Bond	0.00000	101.55591	0.00000	101.53552		0.00		0	0.00	
FRC166	On 20/03/2018	Spot Bond	0.00000	101.55815	0.00000	101.53773		0.00		0	0.00	
FRC167	On 20/03/2018	Spot Bond	0.00000	102.37787	0.00000	102.34749		0.00		0	0.00	
FRC168	On 20/06/2018	Spot Bond	0.00000	101.63876	0.00000	101.61733		0.00		0	0.00	
FRC169	On 31/01/2025	Spot Bond	3.87500	90.95656	3.95500	90.24993		0.00		0	0.00	
FRC170	On 20/06/2018	Spot Bond	0.00000	101.71937	0.00000	101.69691		0.00		0	0.00	
FRC171	On 20/06/2018	Spot Bond	0.00000	101.71937	0.00000	101.69691		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	100.38915	0.00000	100.37454		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	101.48935	0.00000	101.46751		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	99.88745	0.00000	99.86525		0.00		0	0.00	
FRC175	On 15/06/2016	Spot Bond	0.00000	102.24058	0.00000	102.04362		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	101.60742	0.00000	101.58637		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	101.56486	0.00000	101.54435		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.83551	0.00000	100.81292		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	101.86934	0.00000	101.84499		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.59209	0.00000	100.57464		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.82644	0.00000	100.80413		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.92233	0.00000	100.90055		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	102.17811	0.00000	102.14984		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	101.67907	0.00000	101.65712		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	102.36256	0.00000	102.33427		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
FRC186	On 20/03/2016	Spot Bond		0.00000	101.48779		0.00000	101.46755			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.57302		0.00000	100.53965			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.01087		0.00000	100.98885			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.81601		0.00000	100.79403			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	101.00781		0.00000	100.98536			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.80613		0.00000	101.78287			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.79500		0.00000	101.77188			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	98.04746		0.00000	98.02838			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.51491		0.00000	101.49526			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.81619		0.00000	100.79516			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.71000	112.95211		3.80000	112.22483			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.83082		0.00000	101.80726			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.85099		0.00000	101.82717			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.69000	113.10951		3.78000	112.38115			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	121.57464		1.88000	121.55723			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.71000	112.95211		3.80000	112.22483			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	119.83065		2.86000	119.81023			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	125.05012		2.93000	125.02866			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.93519		0.00000	100.91137			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.40197		0.00000	100.13080			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	99.85387		0.00000	99.82429			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	99.85121		0.00000	99.82110			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.57081		0.00000	101.55047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	101.81741		0.00000	101.79401			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.64412		0.00000	105.60633			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.14905		0.00000	102.12153			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.06391		0.00000	102.03745			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.74847		0.00000	101.72565			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	99.86451		0.00000	99.83707			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.74623		0.00000	101.72344			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.46687		0.00000	104.44823			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.20402		0.00000	95.93990			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.25672		0.00000	91.88400			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.20008		100.00000	10.17482			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.78469		100.00000	13.75129			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.76982		5.00000	140.73766			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.67824		0.00000	101.66224			0.00	1,620,000,000	32,060,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.66990		0.00000	101.65314			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.01772		0.00000	103.00132			0.00	0	200,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.01903		0.00000	103.00251			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.61325		0.00000	102.59879			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.13357		0.00000	102.11688			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.38344		0.00000	101.36521			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	84.41512		0.00000	84.15539			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.87000	117.39190		2.89000	116.94309			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.82911		0.00000	100.81068			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.37572		10.38000	101.34687			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
FRS104		On 23/01/2024	Spot Bond		10.38000	101.37572	10.38000	101.34687			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.83582	0.00000	100.83582			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond		0.00000	100.56835	0.00000	100.55405			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	100.94962	0.00000	100.92832			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		3.01000	94.95054	3.03000	94.59603			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.92000	188.79173	2.92000	188.75932			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.98000	95.46022	3.00000	95.10348			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.93000	252.18357	2.99000	250.97967			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.43000	262.11044	2.49000	260.85281			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		3.15000	247.96052	3.21000	246.77943			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.84000	120.03685	2.93000	119.26039			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond		0.00000	100.77652	0.00000	100.75686			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond		2.37000	120.28027	2.46000	119.50031			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond		0.00000	100.97177	0.00000	100.95087			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond		0.00000	101.20218	0.00000	101.18179			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond		0.00000	100.73607	0.00000	100.71633			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond		2.85000	93.83877	2.87000	93.44027			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond		104.97509	14.25811	104.97509	14.22204			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond		101.07593	18.05856	101.07593	19.17995			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond		100.44759	12.26277	100.44759	12.23227			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond		0.00000	99.98235	0.00000	99.96479			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond		100.76967	20.80294	100.76967	20.75107			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	2.44000	104.29453		2.44000	104.27800			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.99960		0.00000	100.98473			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.59000	102.87039		2.67000	102.06251			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.35378		0.00000	98.35268			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.62000	102.57295		2.70000	101.76761			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.26467		0.00000	100.24389			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.63000	326.99229		2.69000	325.42649			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	101.11029		0.00000	101.09506			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.63357		0.00000	100.61328			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.59717		0.00000	100.57810			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.56861		0.00000	100.55050			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.25963		0.00000	100.24096			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.21489		0.00000	100.19949			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.49102		0.00000	100.46762			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.17821		0.00000	101.15757			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.47000	101.14818		6.40500	101.16121			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.07000	101.55594		6.94500	101.65762			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.11000	99.68983		8.00500	99.90219			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.53000	99.84171		8.44500	100.07220			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.69000	110.40255		8.60500	110.67593			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.17000	102.14624		9.04000	102.68635			0.00	0	1,290,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.38000	100.85078		9.25000	101.44209			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.88000	87.76759		9.77000	88.33824			0.00	0	8,799,999,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.99000	107.62357		9.93000	107.99930			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.31000	98.52909		10.25000	98.84938			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.65500	91.51340		10.61000	91.81336			0.00	0	1,200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.53500	80.18543		10.47500	80.59736			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	101.25470		0.00000	101.23827			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.32417		0.00000	101.30688			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.38027		0.00000	101.36229			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.40270		0.00000	101.38444			0.00	836,000,000	209,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.45873		0.00000	101.43977			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.54841		0.00000	101.52835			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.61567		0.00000	101.59477			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.90705		0.00000	101.88254			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.32677		0.00000	100.31164			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.34466		0.00000	100.32863			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.36078		0.00000	100.34394			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.36459		0.00000	100.34757			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.37536		0.00000	100.35779			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.39156		0.00000	100.37317			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.40504		0.00000	100.38598			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.46431		0.00000	100.44227			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.44625		0.00000	101.42674			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.13256		0.00000	101.11234			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.75000	103.25396		9.69500	103.37012			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
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.60938	0.00000	100.59452				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		99.91082	0.00000	99.89596				0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.28842	0.00000	99.27359				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		100.69647	0.00000	100.67984				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.71427	0.00000	100.69724				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.74868	0.00000	100.73085				0.00	0	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.79135	0.00000	100.77254				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.85058	0.00000	100.83040				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		100.03735	0.00000	100.01878				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.25048	0.00000	101.23348				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.98494	0.00000	100.96563				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.92338	0.00000	100.90588				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.12033	0.00000	101.10271				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.01836	0.00000	99.99984				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.38934	0.00000	100.37005				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		101.19171	0.00000	101.17469				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.27426	0.00000	100.25845				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.55238	0.00000	101.53132				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.95588	0.00000	100.93215				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
HILB01	On 18/07/2015	Spot Bond		0.00000	100.86904		0.00000	100.85016			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.98126		0.00000	99.96256			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.72262		0.00000	100.70373			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.73162		0.00000	100.71249			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.70371		0.00000	100.68874			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.60133		0.00000	100.58507			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.91210		0.00000	100.89237			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.47032	96.51539		8.40666	96.61916			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	100.96067		0.00000	100.93999			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.82270	104.41639		8.75910	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.02310		0.00000	101.00118			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.27253	104.41639		9.20899	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.09936		0.00000	101.07593			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	101.00004	0.00000	100.97975				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.12983	0.00000	101.10790				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.17541	0.00000	101.15266				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.47882	0.00000	100.45915				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.61522	9.89000	100.58839				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.69000	106.17418	8.63000	106.44879				0.00	0	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.20000	266.83530	2.26000	265.55205				0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.18000	267.25101	2.24000	265.96551				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67000	97.29334	9.61500	97.74143				0.00	0	3,206,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59000	97.93627	9.53500	98.39695				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	39.56262	100.00000	39.46465				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.26876	100.00000	10.24333				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	63.03230	100.00000	62.87621				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	29.97851	100.00000	29.90427				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.61791	100.00000	16.57677			40,000,000,000,000.00	400,000,000	100,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.03166	100.00000	9.00904			80,000,000,000,000.00	800,000,000	200,000,000.00	
I2025	On 31/01/2025	Spot Bond	1.98000	109.13313	2.06000	108.27183			78,930,337,662,000.00	39,863,806,900	81,059,706,900.00	
I2038	On 31/01/2038	Spot Bond	2.25000	108.95091	2.27000	108.53503			137,819,049,300,000.00	61,252,910,800	52,342,910,800.00	
I2046	On 31/03/2046	Spot Bond	2.29000	108.44610	2.32000	107.71653			19,372,617,278,000.00	8,459,658,200	50,909,758,200.00	
I2050	On 31/12/2050	Spot Bond	2.34000	113.38321	2.35000	113.09222			101,335,192,218,000.00	43,305,637,700	34,139,237,700.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	91.60000	0.00000	92.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.00000	102.21616	7.93500	102.25653				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.82220	0.00000	100.80450				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.69673	0.00000	101.67703				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
IBL19		On 15/03/2014	Spot Bond	0.00000	99.92038	0.00000	99.90411			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	8.10500	99.93343	8.04000	99.91197			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.50000	101.75213	8.43500	101.84809			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	9.10000	102.85330	9.04500	103.01295			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	8.03500	103.32022	7.97000	103.30515			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.81842	0.00000	100.80021			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.40465	0.00000	100.38743			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.85000	113.19689	4.85000	113.17174			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.32000	100.38529	8.25500	100.50379			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.67640	0.00000	100.65884			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.71649	0.00000	100.69783			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	123.73959	1.70000	123.72243			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.44000	123.46307	2.53000	122.66279			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.70904	0.00000	101.69167			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	102.85684	0.00000	102.83969			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.77000	103.85041	8.71500	104.01072			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.44878	0.00000	100.43178			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.64257	0.00000	101.62619			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.42487	0.00000	100.40747			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.32000	96.76011	9.26500	96.93813			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.78000	90.03829	9.72000	90.25917			0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.26088	0.00000	100.24370			0.00	0	4,000,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.85000	98.16411	8.79500	98.31947			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
IBL50	On 02/08/2020	Spot Bond	9.83000	97.53126		9.77000	97.77995			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.72694		0.00000	100.70935			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.74869		0.00000	100.73055			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.26000	98.63827		8.19500	98.75307			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.10000	97.36274		9.04500	97.53040			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.82993		0.00000	100.80974			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.48455		0.00000	100.46760			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.42000	100.87898		8.36500	100.99655			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.06000	101.16049		9.00500	101.35204			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.06000	101.84513		10.00000	102.19317			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00349		100.00000	0.00348			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.77439		0.00000	100.75673			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.81447		0.00000	100.79598			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.40000	98.08018		9.34000	98.33724			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.97291		5.00000	101.95907			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.97291		5.00000	101.95907			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.54719		5.00000	100.53347			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.97291		5.00000	101.95907			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.97812		4.00000	99.96718			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.43324		0.00000	102.40869			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.34590		0.00000	102.32193			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.68040		0.00000	101.65549			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	90.18333		100.00000	89.52022			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.63025		9.20000	111.60268			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
IHL01		On 29/12/2014	Spot Bond	0.00000	101.44440	0.00000	101.42272			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	101.44440	0.00000	101.42272			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.51010	0.00000	100.48908			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.25780	100.00000	7.24022			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.75318	0.00000	100.73561			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.61468	0.00000	100.59917			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.48872	0.00000	100.47356			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	10.00000	98.89732	9.93500	98.93126			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.23773	0.00000	100.22329			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	101.85082	0.00000	101.83514			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	100.00000	76.96203	100.00000	100.00000			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.08054	0.00000	100.05467			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	5.83852	100.00000	5.82390			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	85.73767	100.00000	85.13811			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	80.53691	100.00000	80.00000			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.80000	94.51796	5.80000	99.92061			0.00	0	0.00
INA412		On 18/03/2014	Spot Bond	5.80000	99.82551	5.80000	99.80968			0.00	0	0.00
INA413		On 25/03/2014	Spot Bond	5.80000	99.71479	100.00000	96.30607		348,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
INA414		On 01/04/2014	Spot Bond	5.80000	99.60431	5.80000	99.58855			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.48540	5.90000	99.46941			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
INA416	On 15/04/2014	Spot Bond	5.90000		99.37354		5.90000	99.35758			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.26193		5.90000	99.24600			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.15056		5.90000	99.13468			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		99.02333		6.00000	99.00722			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.91063		6.00000	98.89455			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		98.79818		6.00000	98.78214			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000		98.68599		6.00000	98.66998			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.62731		0.00000	101.60272			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.65640		102.75426		11.62563	102.75288			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.65640		101.48534		11.62563	101.48398			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.68183		0.00000	101.65910			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.05278		0.00000	100.02632			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.64550		0.00000	101.62324			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.85160		6.50000	102.83353			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.77533		0.00000	101.75217			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.23021		0.00000	101.21129			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.40822		0.00000	97.39659			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.96125		0.00000	99.94202			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.86939		0.00000	100.85272			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.93434		0.00000	100.91749			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.50297		0.00000	100.48837			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		99.91890		0.00000	101.23730			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.62748		0.00000	101.60552			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.15770		0.00000	100.13879			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
ING233		On 25/06/2014	Spot Bond	0.00000	101.74863		0.00000	101.73288			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	101.66685		0.00000	101.65082			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.27141		0.00000	101.25459			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.30673		0.00000	101.29003			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.03253		0.00000	100.01622			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.80421		0.00000	100.78914			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.60099		0.00000	100.58637			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.48119		0.00000	100.46690			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.37183		0.00000	100.35610			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.36736		0.00000	100.35184			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.18757		0.00000	100.17443			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.73821		0.00000	101.71244			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.19412		0.00000	100.17924			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.09227		0.00000	99.07662			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.01487		0.00000	100.99567			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.03850		0.00000	101.01889			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.05430		0.00000	101.03441			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	9.01000	103.05696		8.94500	103.20371			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	7.66000	104.14843		7.59500	104.12998			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.76545		0.00000	101.74507			0.00	1,000,000,000	500,000,000.00
IPL6		On 28/09/2017	Spot Bond	9.25000	106.01988		9.19500	106.15836			0.00	0	0.00
IPL7		On 05/04/2018	Spot Bond	0.00000	101.16836		0.00000	101.14879			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
IPL8	On 10/10/2020	Spot Bond		0.00000	101.13223		0.00000	101.11202			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.33524		0.00000	100.31258			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	99.73364		0.00000	101.69149			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.18000	103.90253		9.11500	103.95506			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.76456		0.00000	101.74526			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.13494		0.00000	100.03716			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.53000	114.37790		3.62000	113.64074			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.95000	129.46870		3.95000	129.44287			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.43640		0.00000	101.41391			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.19267		0.00000	101.17041			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.18108		0.00000	101.15910			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	99.99971		0.00000	99.97841			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.56182		0.00000	101.53945			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.98000	90.05403		4.06000	89.35505			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.98000	96.79428		4.06000	96.35433			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.02212		0.00000	99.99971			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.61040		0.00000	100.58791			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		100.00000	75.40984		100.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.39000	109.21978		12.33500	109.36262			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.03050		0.00000	101.00526			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	129.46870		3.95000	129.44287			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	88.86679		100.00000	88.22283			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.20892		0.00000	100.19281			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
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.83551	0.00000	100.81829				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.38160	0.00000	100.36754				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		99.90475	5.80000	99.88889				0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	100.00000		97.85523	100.00000	100.00000				0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000		99.68320	100.00000	95.80052			319,000,000,000,000.00	55,000,000,000	55,000,000,000.00	
IVA414	On 03/04/2014	Spot Bond	5.80000		99.57279	5.80000	99.55704				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.45341	5.90000	99.43743				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.34162	5.90000	99.32567				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.23008	5.90000	99.21417				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.99110	6.00000	98.97500				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000		98.87847	6.00000	98.86241				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000		98.65398	6.00000	98.63799				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.58623	0.00000	100.56623				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.72189	0.00000	100.70264				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.76481	0.00000	100.74542				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.21579	0.00000	101.19852				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.11163	0.00000	101.09292				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		99.90866	0.00000	99.89005				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.61653	0.00000	100.60106				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.60375	0.00000	100.58898				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.50971	0.00000	100.49359				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.61370	0.00000	100.59831				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.35926	0.00000	100.34250				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
IVC015	On 22/05/2016	Spot Bond	0.00000	100.33190	0.00000	100.31241				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.22434	0.00000	100.20696				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.03860	0.00000	101.01899				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.04650	0.00000	101.02675				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.06230	0.00000	101.04228				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.99118	0.00000	100.97239				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.90516	0.00000	100.88557				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.72183	0.00000	100.70259				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.86683	0.00000	99.84743				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.43733	0.00000	100.41938				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.24453	0.00000	100.22837				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.24188	0.00000	100.22591				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.11683	100.00000	57.97129				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.84712	0.00000	100.82712				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.30250	100.00000	61.15070				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.20606	0.00000	101.18650				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.99473	100.00000	21.93965				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.07321	0.00000	101.05230				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	54.64882	100.00000	54.51197				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	55.87784	100.00000	55.73792				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	60.19033	100.00000	60.04129				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
JDG10U	On 29/01/2015	Spot Bond	100.00000		57.93108	100.00000	57.82118				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		59.60140	100.00000	59.45215				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.43772	100.00000	55.25882				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.24351	0.00000	100.22879				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.90806	0.00000	100.88412				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.90000		140.81296	8.84000	141.36840				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.69524	0.00000	101.67690				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.47848	0.00000	101.45985				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.22999	0.00000	100.21210				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.10205	0.00000	100.08563				0.00	2,000,000,000	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.79530	0.00000	100.77599				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.35000		95.73193	9.29500	95.86143				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.50000		97.20121	9.44500	97.35160				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.93000		97.07272	9.87000	97.32114				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.97136	0.00000	99.94328				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.00000		102.11306	10.93500	102.18439				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.96853	0.00000	99.93779				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.38653	0.00000	100.36969				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.41317	0.00000	100.39499				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.44506	0.00000	100.42527				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.66576	0.00000	100.65128				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.91620	0.00000	100.90062				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.69340		0.00000	99.67880			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.38712		0.00000	99.37253			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	98.98984		0.00000	98.97406			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.07979		100.00000	82.19178			0.00	25,400,000,000	13,600,000,000.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.63002		100.00000	80.75221			0.00	10,000,000,000	10,000,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	59.43213		100.00000	59.31938			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	54.64882		100.00000	54.51197			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.20515		0.00000	100.17643			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	51.20000		100.00000	63.83974			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.47976		0.00000	99.46531			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.14649		0.00000	101.12973			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.33168		0.00000	100.31625			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.27527		0.00000	101.25775			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.91298		0.00000	100.89464			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.57236		0.00000	101.55443			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.29320		0.00000	102.27557			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.10577		0.00000	101.08895			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.54771		0.00000	101.52996			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
MBF034	On 10/09/2014	Spot Bond		0.00000	100.03122		0.00000	100.01567			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.35023		0.00000	100.33380			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.48145		0.00000	100.46581			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.51994		0.00000	100.50296			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	95.48908		100.00000	95.24795			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	75.61644		100.00000	75.40984			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	58.42872		100.00000	58.28241			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.36636		100.00000	16.32583			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.95694		100.00000	39.85799			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.24000	102.81432		9.18500	103.00778			0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.97964		0.00000	99.95946			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.98121		0.00000	99.96251			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.48095		0.00000	101.46262			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.67693		0.00000	102.65867			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.69810		0.00000	102.67969			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.80392		0.00000	102.78480			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.04800		0.00000	101.03325			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.10767		0.00000	101.09198			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.58500	103.72954		8.53000	103.83018			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.31000	101.79269		9.25500	101.97744			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.07500	101.45063		10.01500	101.74262			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.97500	103.84919		6.91000	103.87803			0.00	0	5,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.39146		0.00000	101.37334			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
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.44753		0.00000	101.42872			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.13000	102.83493		10.07000	103.05904			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.00000	100.62834		7.93500	100.69783			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.23289		0.00000	100.21479			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.51000	100.46553		9.45500	100.58796			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	8.63171		100.00000	8.61079			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.22315		0.00000	100.20587			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.21000	100.37297		9.15500	100.49696			0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.46000	102.85589		6.39500	102.86032			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	8.10000	103.04934		8.03500	103.10898			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.15000	104.36489		9.09500	104.49745			0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.28621		100.89771	6.27034			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.37009		100.61875	6.35405			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	100.47629		0.00000	100.45900			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.48401		0.00000	100.46642			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.49101		0.00000	100.47315			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.49435		0.00000	100.47635			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.53680		0.00000	100.51716			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.58601		0.00000	100.56447			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.40324		100.00000	0.40223			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.40324		100.00000	0.40223			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
NAM01	On 19/11/2022	Spot Bond	9.41000	95.83249		9.35000	96.14444			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.95000	98.65595		7.88500	98.77122			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.86055		0.00000	100.84396			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.65000	98.99051		9.59000	99.25039			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.04619		0.00000	101.03017			0.00	0	10,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.45264		0.00000	100.43601			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.79629		0.00000	101.78078			0.00	0	210,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.57538		0.00000	100.55956			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.47091		0.00000	101.45547			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.67491		0.00000	100.65760			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.38732		0.00000	100.37182			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.70000	103.90071		7.63500	103.97262			0.00	0	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.17842		0.00000	100.15807			0.00	400,000,000	100,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.14000	109.63924		9.08500	109.86041			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	11.07500	32.74102		11.01500	32.92019			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.10000	105.45120		8.03500	105.49671			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.92595		0.00000	100.90595			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.98126		0.00000	100.96016			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.89500	103.92524		7.83000	103.90523			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.34827		0.00000	101.33134			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.45000	106.05582		8.38500	106.15214			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.39056		0.00000	101.37158			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.30878	0.00000	100.28950		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.44347	0.00000	101.42151		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.24244	0.00000	101.22142		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.07343	0.00000	101.05252		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.17643	0.00000	100.15798		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.39526	0.00000	88.37678		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.16659	0.00000	100.14922		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	100.77662	0.00000	100.75699		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.85436	0.00000	100.83295		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.73891	0.00000	100.71925		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.15697	0.00000	101.13530		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.57988	0.00000	84.56077		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	99.91876	0.00000	99.90217		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	99.91539	0.00000	99.89812		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.58816	0.00000	101.57132		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.47349	0.00000	100.45396		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.84818	0.00000	99.82879		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.85683	0.00000	99.83851		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.16122	0.00000	101.14085		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.86212	0.00000	99.84446		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
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.85435		0.00000	99.83658			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.85446		0.00000	99.83670			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.74971		0.00000	100.73155			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.83097		0.00000	99.81029			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.24500	101.37465		10.18500	106.65303			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.83207		0.00000	99.81152			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.28000	100.00200		10.22000	105.15107			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.83097		0.00000	99.81029			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	99.84888		0.00000	99.83044			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		100.00000	5.40879		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.95000	102.06296		8.88500	102.12997			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	103.31032		0.00000	103.27873			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.25540		0.00000	100.23658			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.98564		0.00000	100.96892			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.60000	113.08466		12.54500	113.24792			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	110.49668		0.00000	110.48765			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	101.48961		0.00000	101.47456			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.19608		0.00000	100.17331			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.44000	160.72002		2.50000	160.44390			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.18000	102.00028		9.12000	102.26180			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		100.00000	54.56677		100.00000	100.00000			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		100.00000	76.97032		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	9.81000	103.39996		9.75000	103.65356			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.29944		0.00000	100.28198			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.38711		0.00000	100.37166			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.28481		0.00000	100.26827			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.28211		0.00000	100.26574			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.29299		0.00000	100.27593			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.01000	104.00045		9.95000	104.31280			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.30390		0.00000	100.28617			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.29306		0.00000	100.27600			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.29949		0.00000	100.28203			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.21000	103.38728		10.15000	103.63654			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.32126		0.00000	100.30244			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.30825		0.00000	100.29025			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.30382		0.00000	100.28609			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.38584		0.00000	100.36295			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.35957		0.00000	100.33834			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.31249		0.00000	100.29421			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.45000	104.57906		7.38500	104.56715			0.00	0	70,000,000.00
NRA018	On 30/11/2018	Spot Bond	8.98000	115.75829		8.92500	115.95475			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.33000	121.49590		9.27000	121.85612			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.33500	164.67863		2.39500	163.91216			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.58000	124.23820		9.52000	124.74795			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.89528		0.00000	100.87588			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.87031		0.00000	100.85141			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
NTC12	On 25/08/2016	Spot Bond	0.00000		100.94020		0.00000	100.92231			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.77045		0.00000	100.75177			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.48342		0.00000	101.46607			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		99.77023		0.00000	101.44841			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.24026		0.00000	100.22307			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.24902		0.00000	100.23116			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.26017		0.00000	100.24095			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.33288		0.00000	100.30755			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.91742		100.00000	15.87756			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.30615		100.00000	29.23359			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.23000		105.86770		7.16500	105.94716			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.83764		100.00000	14.80049			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.12000		0.00000	97.52000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.27547		100.00000	45.16335			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.47700		0.00000	100.45968			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.72563		0.00000	100.70946			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.20192		0.00000	100.18775			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.13029		0.00000	100.11640			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.44838		0.00000	100.43237			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.32027		0.00000	100.30426			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.84665		0.00000	101.82852			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		102.13206		0.00000	102.11327			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.07490		0.00000	100.05829			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
PR2A1G	On 15/06/2014	Spot Bond	0.00000		99.90933		0.00000	99.89149			0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		99.91084		0.00000	99.89329			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		99.90794		0.00000	99.88919			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		99.90592		0.00000	99.88738			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		99.90906		0.00000	99.89116			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		99.90281		0.00000	99.88305			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		99.90181		0.00000	99.88247			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		99.90578		0.00000	99.88723			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		99.89715		0.00000	99.87626			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		99.89702		0.00000	99.87673			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		99.90194		0.00000	99.88264			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.69876		0.00000	100.68087			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.72265		0.00000	100.70422			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.73341		0.00000	100.71473			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.75730		0.00000	100.73807			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.85995		0.00000	100.83837			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.88380		0.00000	100.86168			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.85197		0.00000	100.83124			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.00000		103.08130		6.93500	103.09480			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.83000		96.64397		6.76500	96.65709			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.32000		38.28729		8.26000	38.53939			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.00000		109.04313		6.93500	109.11985		5,033,337,661,800,000.00	19,048,237,400	36,083,222,800.00	
R158	On 15/09/2015	Spot Bond	7.00000		109.04313		6.93500	109.11985			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.90000		90.27435		6.83500	90.34318			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
R159	On 15/09/2016	Spot Bond		7.00000	114.60855		6.93500	114.74783			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.83000	84.49687		6.76500	84.61465			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.50000	117.71670		8.44000	118.20287		7,004,704,850,600,000.00	24,082,923,600	19,743,023,500.00	
R187P	On 21/12/2026	Spot Bond		8.24000	35.63818		8.18000	35.89369			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.16000	33.22351		8.10000	33.48117			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.93000	272.51372		1.99000	271.19965		7,027,284,979,000.00	3,641,080,300	30,917,400,000.00	
R201	On 21/12/2014	Spot Bond		6.46000	103.63961		6.39500	103.67109		323,000,000,000.00	50,000,000	96,150,000,000.00	
R202	On 07/12/2033	Spot Bond		2.12000	212.13493		2.12000	212.10311		8,196,525,896,000.00	3,866,285,800	58,314,600,000.00	
R2023	On 28/02/2023	Spot Bond		8.36000	96.45204		8.30000	96.79577		2,152,201,944,640,000.00	57,440,424,000	14,363,519,700.00	
R203	On 15/09/2017	Spot Bond		7.65000	101.74899		7.59500	101.89650		1,130,027,080,995,000.00	47,715,958,300	40,624,798,300.00	
R2030	On 31/01/2030	Spot Bond		8.90500	93.25182		8.85500	93.62816		750,504,495,000,000.00	84,279,000,000	77,169,000,000.00	
R2037	On 31/01/2037	Spot Bond		9.09500	95.23516		9.03000	95.80777		3,301,970,758,493,000.00	63,053,409,400	74,323,409,400.00	
R204	On 21/12/2018	Spot Bond		7.89000	102.19200		7.83500	102.38680		2,005,904,139,168,000.00	54,233,731,200	97,309,765,900.00	
R2048	On 28/02/2048	Spot Bond		9.20500	95.56889		9.14000	96.19406		3,952,480,969,118,500.00	29,384,135,700	04,073,825,000.00	
R207	On 15/01/2020	Spot Bond		8.13000	97.07549		8.07000	97.32276		1,837,337,938,632,000.00	25,994,826,400	06,813,148,400.00	
R208	On 31/03/2021	Spot Bond		8.25000	95.11541		8.19000	95.39538		3,555,703,300,875,000.00	30,994,339,500	75,180,225,200.00	
R209	On 31/03/2036	Spot Bond		9.02000	76.47137		8.96500	76.86775		5,519,558,447,898,000.00	11,924,439,900	89,658,169,300.00	
R210	On 31/03/2028	Spot Bond		2.05000	161.02985		2.05000	161.00600		8,287,094,250,000.00	4,042,485,000	30,768,685,000.00	
R211	On 31/01/2017	Spot Bond		1.00000	126.17244		1.00000	126.15734		4,670,678,700,000.00	4,670,678,700	24,334,600,000.00	
R212	On 31/01/2022	Spot Bond		1.87000	128.53922		1.96000	127.70357		55,211,088,394,000.00	29,524,646,200	99,022,800,000.00	
R213	On 28/02/2031	Spot Bond		8.87500	83.93799		8.83000	84.26292		3,710,440,946,262,500.00	18,077,853,100	21,028,420,900.00	
R214	On 28/02/2041	Spot Bond		9.11000	74.15051		9.05000	74.60260		3,483,105,893,159,000.00	82,338,736,900	25,761,400,000.00	
R225C	On 15/03/2014	Spot Bond		6.32000	99.94808		6.25500	99.93150			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
R226C	On 15/09/2014	Spot Bond	6.43000	96.83434		6.36500	96.84858			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.06000	93.24335		6.99500	93.28468			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.90000	90.27435		6.83500	90.34318			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.82000	87.39941		6.75500	87.49376			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.83000	84.49687		6.76500	84.61465			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.51500	98.22914		6.45000	98.22945			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.46500	95.17353		6.40000	95.20366			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.97000	91.61974		6.90500	91.67620			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.84000	88.73229		6.77500	88.81523			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.82000	85.83580		6.75500	85.94309			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.88000	82.87168		6.81500	83.00118			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.62500	78.25002		7.57000	78.37003			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.67500	75.23930		7.62000	75.37452			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.89500	71.80534		7.84000	71.95286			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.87500	69.14200		7.82000	69.30243			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.85500	66.59026		7.80000	66.76249			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.84500	64.10939		7.79000	64.29224			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.09000	60.78391		8.03000	60.99118			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.07000	58.49695		8.01000	58.71341			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.17000	55.83628		8.11000	56.05880			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.14000	53.76528		8.08000	53.99519			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.11000	51.78605		8.05000	52.02256			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.08000	49.89407		8.02000	50.13648			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.04000	48.12800		7.98000	48.37588			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
R344C	On 21/12/2023	Spot Bond	8.00000	46.44233		7.94000	46.69509			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.44000	42.75794		8.38000	43.00202			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.40000	41.19669		8.34000	41.44388			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.36000	39.70771		8.30000	39.95756			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.32000	38.28729		8.26000	38.53939			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.28000	36.93188		8.22000	37.18586			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.24000	35.63818		8.18000	35.89369			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.20000	34.40304		8.14000	34.65977			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.16000	33.22351		8.10000	33.48117			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	99.86309		0.00000	99.83539			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.32769		0.00000	101.30219			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.33740		0.00000	100.31622			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.36226		0.00000	101.33700			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.18788		0.00000	101.16408			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.49498		100.00000	13.46119			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.17701		100.00000	6.16172			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.11267		0.00000	100.01842			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.28715		0.00000	101.26767			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.01863		0.00000	99.99985			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.43048		0.00000	100.41258			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	99.79085		0.00000	99.77405			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.42063		0.00000	100.40445			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
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.46351		0.00000	100.44568			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.89813		0.00000	100.87868			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.38636		0.00000	100.36824			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.12410		0.00000	101.10580			0.00	0	275,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.70635		0.00000	100.68689			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.03686		0.00000	100.01845			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.07081		0.00000	101.05408			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.87280		0.00000	100.85349			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	101.88897		0.00000	101.87296			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.22745		0.00000	100.20978			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.09497		100.00000	7.74858			0.00	0	40,000,000,000.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.16591		0.00000	100.14861			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	100.94501		0.00000	100.91887			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.04619		0.00000	102.01593			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.27957		0.00000	101.24915			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.14664		0.00000	101.11963			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.14664		0.00000	101.11963			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.08346		0.00000	102.05402			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.33906		0.00000	102.30613			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.05278		0.00000	100.02631			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.44562		12.35000	103.41139			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.04403		0.00000	100.02213			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.34996		100.00000	13.31653			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
RP021	On 10/06/2014	Spot Bond	0.00000		100.04093		0.00000	100.02050			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.48667		0.00000	100.46788			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.13443		0.00000	101.11405			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.97477		0.00000	100.95341			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.34931		0.00000	100.32733			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.31904		100.00000	2.31337			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.06708		100.00000	10.04215			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.18382		100.00000	23.12576			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.78380		100.00000	13.76691			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.54044		100.00000	18.49401			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.59454		0.00000	104.54417			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.74987		0.00000	101.70755			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.55000		106.00166		9.49000	106.28409			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.61000		101.75196		9.55000	102.09960			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500		104.23398		9.98000	104.55406			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.09213		0.00000	98.08601			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.25000		109.31383		8.18500	109.45045			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.33819		0.00000	100.31836			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.70000		102.52958		9.64500	102.67170			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.89972		0.00000	100.87907			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.89868		0.00000	99.87806			0.00	0	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.88818		0.00000	100.86717			0.00	0	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.92322		0.00000	100.90164			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
SBK19	On 24/10/2019	Spot Bond	0.00000	100.90433		0.00000	100.88316			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.10000	104.56897		8.03500	104.62036			0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.49000	99.90028		9.43500	100.05363			0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000	133.60882		2.60000	133.58705			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.46000	106.88939		8.39500	106.95971			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.32000	107.09334		8.25500	107.16427			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.25000	107.19552		8.18500	107.26675			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.05000	97.57347		8.99500	97.70973			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.39500	106.98401		8.33000	107.05462			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.36000	107.03502		8.29500	107.10577			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.90863		0.00000	99.89002			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.13340		0.00000	100.11983			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.81152		0.00000	101.78712			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.28603		0.00000	101.26550			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.70000	100.35615		8.64500	104.93601			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.16005		0.00000	101.14231			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.77347		0.00000	101.42466			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.60107		0.00000	105.59114			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.40000	106.22823		9.34000	106.52177			2,068,000,000,000.00	220,000,000	110,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.15000	102.52957		10.09000	102.91501			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.49319		0.00000	100.47280			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.97646		0.00000	100.96136			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.58197		0.00000	100.56473			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.06410		0.00000	103.05139			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
SBS25	On 24/05/2019	Spot Bond		8.99000	102.13281		8.93500	102.33245			0.00	0	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	9.01835		100.00000	8.99817			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.96000	101.60526		9.90000	101.95502			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.20000	95.15821		9.14000	95.54876			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.95000	95.60039		9.89000	95.87779			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		8.18000	108.72393		8.11500	108.84116			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond		2.46000	261.50165		2.52000	260.24731			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.70000	123.73959		1.70000	123.72243			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	105.34000		0.00000	105.05000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.65785		100.00000	10.63146			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.27000	121.80002		2.27000	121.78123			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.85160		6.50000	102.83353			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond		0.00000	99.87173		0.00000	99.85053			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.34616		0.00000	101.32585			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	103.10872		0.00000	103.08925			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.68000	99.15575		9.62500	99.28018			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.94419		0.00000	100.92519			0.00	0	865,540,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000	101.10745		0.00000	101.08765			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	99.75976		0.00000	99.74037			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	99.79470		0.00000	99.77709			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.62116		0.00000	100.60597			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.05433		100.00000	9.03166			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.99982		0.00000	99.98095			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.30000	103.55013		8.23500	103.67029			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.49000	97.78438		9.43500	97.95157			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.00000	97.71892		8.94500	97.85556			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.41875		0.00000	100.40176			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.36381		0.00000	100.34588			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.49185		0.00000	100.47460			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.36644		0.00000	100.34838			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.81918		0.00000	100.79927			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.75000	103.72865		8.69500	103.81814			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.13581		0.00000	101.11730			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.37508		0.00000	101.35709			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.97281		0.00000	100.95338			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.93000	94.83858		9.87000	95.06909			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.18006		0.00000	100.16120			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.50171		0.00000	101.48019			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.80655		0.00000	100.78624			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.85800	87.48193		9.79800	87.72928			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.92000	87.20363		9.86000	87.44981			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
SSN006		On 21/12/2014	Spot Bond	7.70500	102.70093	7.64000	102.72842			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.39000	91.64276	9.33000	91.86961			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	99.88110	0.00000	99.86095			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.83000	98.21543	8.77500	98.35340			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.90000	107.70845	7.83500	107.78120			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.73000	101.49061	2.81000	100.69449			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.84000	98.54225	8.78500	98.72575			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.50311	0.00000	100.48655			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.35102	0.00000	100.32842			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.27660	0.00000	100.25813			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.92000	106.45507	9.86000	106.87034			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.15827	0.00000	100.14182			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	99.49864	0.00000	99.48184			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	99.88770	0.00000	99.86863			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.10500	75.26473	10.06000	75.53795			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.16402	0.00000	100.14530			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.86045	0.00000	100.84307			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.90535	0.00000	100.88538			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	100.00000	1.44115	100.00000	100.00000			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	99.91128	0.00000	99.89650			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	99.37905	0.00000	99.36426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1047	On 30/04/2014	Spot Bond	0.00000	99.27501		0.00000	99.26021			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.27524		0.00000	99.26045			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.13532		0.00000	99.11931			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.00958		0.00000	98.99360			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	98.99357		0.00000	98.97760			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	98.96070		0.00000	98.94471			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	98.96215		0.00000	98.94619			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.89624		0.00000	98.88025			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.66011		0.00000	99.65511			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.86255		0.00000	98.84652			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.77125		0.00000	98.75508			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.64856		0.00000	99.63259			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.58327		100.00000	93.11224			0.00	00,200,000,000	50,100,000,000.00
SY1062	On 11/04/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.46000	106.62082		7.39500	106.69773			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.10000	103.31499		9.04000	103.71252			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	78.49363		100.00000	78.33375			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	60.54411		100.00000	60.39419			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.84486		100.00000	26.77764			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.26500	99.84102		7.20000	99.82278			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.80102		0.00000	100.78349			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.66232		0.00000	100.64507			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.35577		0.00000	100.34212			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
TFS117	On 02/09/2018	Spot Bond	0.00000		100.15918	0.00000	100.14263				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.36535	0.00000	99.35092				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		85.29370	0.00000	85.99400				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.30327	0.00000	100.28980				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.65849	0.00000	100.64116				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.25000		101.97271	8.18500	102.08913				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.85573	0.00000	100.83826				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.88326	0.00000	100.86524				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.13086	7.83000	101.10940				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.84059	0.00000	100.82342				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.87500	0.00000	100.85714				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.81485	0.00000	100.79980				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.84059	0.00000	100.82342				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.87500	0.00000	100.85714				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.03528	7.16000	101.01564				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.94241	0.00000	100.92321				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.93691	0.00000	100.91782				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.06875	0.00000	101.04702				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.05092	0.00000	101.02955				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.58790	0.00000	101.55573				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.52666	0.00000	101.49572				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.83921	0.00000	100.82207				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.88326	0.00000	100.86524				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
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.21111		8.73000	101.13946			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.83508		0.00000	100.81802			0.00	0	200,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.87500		0.00000	100.85714			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.36000	97.06092		9.30500	97.17632			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.94515		0.00000	100.92590			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.93003		0.00000	100.91108			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.06601		0.00000	101.04433			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.06052		0.00000	101.03895			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.49260		0.00000	101.46235			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.49805		0.00000	101.46769			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.89133		0.00000	100.87201			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.58823		101.06155	6.57176			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.83508		0.00000	100.81802			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	109.61711		0.00000	109.61204			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.95890		0.00000	100.93936			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.01385		0.00000	100.99322			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.59335		0.00000	101.56106			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.29850		0.00000	101.28066			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.87050		0.00000	100.85159			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.88438		0.00000	100.86521			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.87050		0.00000	100.85159			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.88438		0.00000	100.86521			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.89133		0.00000	100.87201			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.86216		0.00000	100.84342			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
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.88438	0.00000	100.86521				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.96074	0.00000	100.94006				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.96074	0.00000	100.94006				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.96074	0.00000	100.94006				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.07174	0.00000	101.04886				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.09947	0.00000	101.07604				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.06480	0.00000	101.04206				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.61847	0.00000	101.58474				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.65300	0.00000	101.61859				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.63919	0.00000	101.60505				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.75000	107.68175	8.68500	107.72710				0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.30500	89.76755	8.24500	90.00284				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.56000	105.12966	8.50500	105.27830				0.00	0	13,100,000,000.00
TN20	On 17/09/2020	Spot Bond	9.45000	104.88045	9.39000	105.15045				69,703,200,000.00	7,376,000	15,837,976,000.00
TN23	On 06/11/2023	Spot Bond	9.54000	111.56754	9.48000	111.93271				0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000	99.51404	9.59000	99.89677				0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.64500	97.28347	9.58500	97.69215				308,408,520,000.00	31,976,000	7,225,476,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.68762	0.00000	100.67012				0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.30161	0.00000	100.28402				0.00	7,500,000	1,700,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.53884	0.00000	100.52169				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.44353	0.00000	100.42531				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.45543	0.00000	100.43670				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.45660	0.00000	100.43781				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
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.51503		0.00000	100.49369			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.63620		0.00000	100.60957			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.02986		0.00000	101.01171			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.11516		0.00000	101.09642			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.14176		0.00000	101.12261			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.32176		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.31374		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.31470		100.00000	10.28809			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	99.47096		0.00000	99.45627			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	99.35728		0.00000	99.34267			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.03779		0.00000	99.02275			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	98.85843		0.00000	98.84379			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	99.88138		0.00000	99.86656			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	99.65888		0.00000	99.64405			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	96.77030		0.00000	96.75447			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	99.24551		0.00000	99.23072			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.06469		0.00000	96.04869			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	95.89131		0.00000	95.87551			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	98.60300		0.00000	98.58781			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	97.92187		0.00000	97.90636			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	94.78013		0.00000	94.76361			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	97.46311		0.00000	97.44597			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	93.67502		0.00000	93.65585			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	97.25772		0.00000	97.24080			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
TSP160	On 19/02/2015	Spot Bond		0.00000	93.59819		0.00000	93.58340			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	93.32588		0.00000	93.30723			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.36062		100.00000	12.32967			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	93.56743		100.00000	93.33468			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.86841		0.00000	100.85344			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.83847		0.00000	100.82349			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.80852		0.00000	100.79355			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond		100.00000	94.15171		100.00000	93.91632			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.76360		0.00000	100.74863			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.72090		0.00000	100.70619			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.73366		0.00000	100.71868			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.35471		0.00000	100.33859			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.35655		0.00000	100.34271			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.32466		0.00000	100.30842			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	68.47500		100.00000	99.72678			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.92540		0.00000	100.90826			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.40414		0.00000	100.38577			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.81444		0.00000	100.79936			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.36014		0.00000	100.34377			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.65000	105.52533		9.59000	105.80859			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	101.01497		0.00000	100.99713			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.99533		0.00000	100.97396			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	101.43403		0.00000	101.41033			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
UTR40	On 10/09/2017	Spot Bond	9.99000	100.54519		9.93500	100.67826			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.13204		0.00000	101.11481			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.17128		0.00000	101.15453			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.57290		0.00000	100.55465			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.59228		0.00000	100.57337			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.59316		0.00000	100.57423			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.27163		0.00000	101.25244			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.31103		0.00000	101.29129			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.36000	113.83974		7.29500	113.95699			0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.35211		1.48000	232.32128			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.30000	104.50523		7.23500	104.56011			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.15500	104.91029		8.10000	105.04251			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.44500	104.86471		8.39000	105.07268			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.75500	103.71716		8.69500	103.97832			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.79000	103.66643		8.73000	103.96047			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.95000	91.47725		6.88500	91.53510			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.48500	99.66356		6.42000	99.64945			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.49500	98.08018		6.43000	98.08208			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.88000	89.71553		6.81500	89.78951			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.47500	95.52630		6.41000	95.55286			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.95000	91.45999		6.88500	91.51799		52,125,000,000,000.00		7,500,000,000	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.83500	65.27769		7.78000	65.45593			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.80030		100.00000	32.73807			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.36161		100.00000	17.32867			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
Total for j-Bonds :										44,801,661,490,798,500.00	24,490,067,400	88 923 645 900.00
Grand Total:										44,801,664,552,459,500.00	24,490,308,757	88 927 792 615.00