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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2014

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 04/06/2014	Any day expiry		10.65060	10.65060		10.57950	10.57950		13.10	0.00	0	0.00
\$ / R	On 04/06/2014	Any day expiry	10.40	252.68380	0.25268		189.68920	0.18969	252.684	18.02	0.00	0	1,500.00
\$ / R	On 04/06/2014	Any day expiry	10.65	41.51190	0.04151		33.37770	0.03338	41.512	13.10	0.00	0	1,500.00
\$ / R	On 05/06/2014	Any day expiry		10.65070	10.65070		10.58120	10.58120		13.07	0.00	0	0.00
\$ / R	On 05/06/2014	Any day expiry	10.44	6.05080	0.00605		21.86500	0.02187	6.051	16.11	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.66400	10.66400		10.59460	10.59460		12.21	4,427,650,144.00	415,196	460,162.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	0.00000	0.00000		0.01100	0.00001	0.000	16.81	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	0.00000	0.00000		0.01370	0.00001	0.000	17.18	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	0.00000	0.00000		0.01410	0.00001	0.000	17.24	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	0.28870	0.00029		0.27460	0.00027	0.289	18.71	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	0.36910	0.00037		0.34560	0.00035	0.369	18.58	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	1.63800	0.00164		1.45760	0.00146	1.638	17.77	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	2.04990	0.00205		1.82220	0.00182	2.050	17.64	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	2.20740	0.00221		1.96230	0.00196	2.207	17.60	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	2.37620	0.00238		2.11300	0.00211	2.376	17.56	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	4.98740	0.00499		4.82940	0.00483	4.987	16.94	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	5.56730	0.00557		5.59980	0.00560	5.567	16.76	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	471.33620	0.47134		402.65380	0.40265	471.336	16.31	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	202.25660	0.20226	150.51600	0.15052	202.257	13.58	202,256.60	1,000	23,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	38.25660	0.03826	55.91600	0.05592	38.257	13.58	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	55.42780	0.05543	81.68720	0.08169	55.428	12.94	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	128.72810	0.12873	89.75990	0.08976	128.728	12.67	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	75.37740	0.07538	112.66240	0.11266	75.377	12.39	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	83.28770	0.08329	125.14540	0.12515	83.288	12.21	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	265.45610	0.26546	322.58680	0.32259	265.456	14.63	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	23.21330	0.02321	12.75920	0.01276	23.213	15.11	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	22.14170	0.02214	12.01670	0.01202	22.142	15.21	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	18.35380	0.01835	9.44500	0.00945	18.354	15.59	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	354.35380	0.35435	414.84500	0.41484	354.354	15.59	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	16.72620	0.01673	8.36940	0.00837	16.726	15.79	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	11.62260	0.01162	5.15200	0.00515	11.623	16.56	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	10.63310	0.01063	4.56280	0.00456	10.633	16.75	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	10.17380	0.01017	4.29420	0.00429	10.174	16.85	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	8.18520	0.00819	3.27860	0.00328	8.185	17.33	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	7.51520	0.00752	2.97420	0.00297	7.515	17.53	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	2.29960	0.00230	0.79700	0.00080	2.300	20.37	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	838.29960	0.83830	906.19700	0.90620	838.300	20.37	502,979.76	600	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1.62570	0.00163	0.54510	0.00055	1.626	21.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.34070	0.00034	0.09760	0.00010	0.341	24.14	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,336.34070	1.33634	1,405.49760	1.40550	1,336.341	24.14	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.28020	0.00028	0.07970	0.00008	0.280	24.45	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.13740	0.00014	0.03850	0.00004	0.137	25.64	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.67080	10.67080	10.60130	10.60130		11.76	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	333.16870	0.33317	269.37760	0.26938	333.169	13.88	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	38.91900	0.03892	52.48860	0.05249	38.919	13.08	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	200.52390	0.20052	149.54400	0.14954	200.524	12.71	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	49.72390	0.04972	68.24400	0.06824	49.724	12.71	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	57.44770	0.05745	0.00000	0.00000	57.448	12.49	230,000.00	5,000	5,000.00
\$ / R	On 18/06/2014	Any day expiry			10.67250	10.67250	10.60300	10.60300		11.81	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	40.99980	0.04100	54.16560	0.05417	41.000	13.02	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	204.60850	0.20461	153.16400	0.15316	204.608	12.69	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	52.10850	0.05211	70.16400	0.07016	52.109	12.69	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.67420	10.67420	10.60470	10.60470		11.84	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.68430	10.68430	10.61470	10.61470		11.88	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	43.00490	0.04300	53.63680	0.05364	43.005	12.32	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	279.53480	0.27953	221.18150	0.22118	279.535	12.30	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	45.23480	0.04523	56.48150	0.05648	45.235	12.30	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	213.92200	0.21392	162.03600	0.16204	213.922	12.15	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	69.62200	0.06962	87.33600	0.08734	69.622	12.15	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	207.14810	0.20715	156.07780	0.15608	207.148	12.14	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	72.84810	0.07285	91.37780	0.09138	72.848	12.14	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.68600	10.68600	10.61640	10.61640		11.90	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.68770	10.68770	10.61810	10.61810		11.93	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.01990	0.00002	0.00030	0.00000	0.020	26.40	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	82.84190	0.08284	61.04250	0.06104	82.842	12.39	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.69280	10.69280	10.62310	10.62310		11.76	0.00	0	201.00

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 30/06/2014	Any day expiry	10.80	Put	204.64900	0.20465	248.97320	0.24897	204.649	12.19	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.74610	0.00075	0.31860	0.00032	0.746	20.03	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.74060	10.74060	10.67000	10.67000		11.69	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.24190	0.00024	0.09510	0.00010	0.242	21.48	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	164.11830	0.16412	133.57580	0.13358	164.118	11.95	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.74230	10.74230	10.67170	10.67170		11.70	0.00	0	348.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	231.98480	0.23198	270.71800	0.27072	231.985	11.89	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	3.92940	0.00393	1.79820	0.00180	3.929	18.38	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.78430	10.78430	10.71320	10.71320		11.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	62.71290	0.06271	79.44580	0.07945	62.713	11.03	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	26.34880	0.02635	25.41940	0.02542	26.349	16.12	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.79310	10.79310	10.72190	10.72190		11.67	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	247.48480	0.24748	288.82110	0.28882	247.485	11.67	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	8.64890	0.00865	11.45450	0.01145	8.649	17.81	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.79480	10.79480	10.72370	10.72370		11.66	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.87830	0.00088	0.46300	0.00046	0.878	19.73	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	184.79280	0.18479	161.93080	0.16193	184.793	12.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.82750	10.82750	10.75600	10.75600		11.86	8,096,793,672.50	747,799	398,047.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.86930	0.00387	2.26240	0.00226	3.869	17.22	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.28650	0.00429	2.60320	0.00260	4.286	16.79	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.39850	0.00440	2.69670	0.00270	4.399	16.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.01230	0.00501	3.22310	0.00322	5.012	16.14	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	16.40440	0.01640	16.52730	0.01653	16.404	12.05	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	30.85660	0.03086	34.34730	0.03435	30.857	11.60	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	40.61660	0.04062	46.70250	0.04670	40.617	11.39	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	51.65290	0.05165	60.76630	0.06077	51.653	11.21	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	54.43700	0.05444	64.69320	0.06469	54.437	11.17	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	57.35160	0.05735	69.16620	0.06917	57.352	11.13	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	60.40130	0.06040	73.85140	0.07385	60.401	11.09	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	68.65410	0.06865	86.52810	0.08653	68.654	10.98	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	88.97810	0.08898	109.77740	0.10978	88.978	11.11	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	522.13230	0.52213	472.18050	0.47218	522.132	11.14	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	119.63090	0.11963	144.21100	0.14421	119.631	11.27	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	453.98610	0.45399	407.83050	0.40783	453.986	11.30	0.00	0	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	126.48610	0.12649	151.83050	0.15183	126.486	11.30	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	447.50690	0.44751	401.73400	0.40173	447.507	11.32	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	144.70340	0.14470	171.96520	0.17197	144.703	11.38	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	409.92370	0.40992	366.45180	0.36645	409.924	11.41	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	152.42370	0.15242	180.45180	0.18045	152.424	11.41	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	160.39510	0.16040	189.18630	0.18919	160.395	11.45	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	391.97210	0.39197	349.64750	0.34965	391.972	11.46	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	164.47210	0.16447	193.64750	0.19365	164.472	11.46	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	185.79730	0.18580	216.87750	0.21688	185.797	11.54	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	352.26190	0.35226	312.59800	0.31260	352.262	11.57	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	194.76190	0.19476	226.59800	0.22660	194.762	11.57	38,952.38	200	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Put	298.60590	0.29861	0.00000	0.00000	298.606	11.93	29,860.59	100	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	234.00830	0.23401	208.86970	0.20887	234.008	12.13	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	210.62080	0.21062	188.02710	0.18803	210.621	12.37	0.00	0	1,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	105.63550		0.10564		95.83260	0.09583	105.635	13.96	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	102.72710		0.10273		93.32070	0.09332	102.727	14.03	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	101.30870		0.10131		92.09310	0.09209	101.309	14.06	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	773.80870		0.77381		836.09310	0.83609	773.809	14.06	464,285.22	600	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	99.91130		0.09991		90.88680	0.09089	99.911	14.10	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	51.77290		0.05177		49.39980	0.04940	51.773	15.72	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	33.48540		0.03349		36.14830	0.03615	33.485	16.18	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	29.44540		0.02945		33.12250	0.03312	29.445	16.32	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	27.61670		0.02762		31.73460	0.03173	27.617	16.39	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	25.49350		0.02549		30.10490	0.03010	25.493	16.48	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	15.61030		0.01561		22.15310	0.02215	15.610	17.01	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.84040		10.84040		10.76870	10.76870		11.90	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	131.32560		0.13133		156.61460	0.15661	131.326	11.36	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	145.76580		0.14577		172.52580	0.17253	145.766	11.42	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.84780		10.84780		10.77600	10.77600		11.94	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	265.59370		0.26559		303.83610	0.30384	265.594	11.87	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	15.55800		0.01556		21.76420	0.02176	15.558	18.15	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.85340		10.85340		10.78140	10.78140		11.93	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.55040		0.00255		1.35980	0.00136	2.550	19.29	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	254.62100		0.25462		228.69190	0.22869	254.621	12.28	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.90880		10.90880		10.83600	10.83600		12.15	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	4.45210		0.00445		2.52600	0.00253	4.452	18.78	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	280.22480		0.28022		315.23540	0.31524	280.225	12.00	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	226.37060		0.22637		206.48410	0.20648	226.371	13.19	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	28.18470		0.02818		39.42900	0.03943	28.185	18.75	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.91990		10.91990		10.84690	10.84690		12.16	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	66.69570		0.06670		82.19600	0.08220	66.696	11.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	117.72750		0.11773		109.48950	0.10949	117.728	15.17	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.95870		10.95870		10.88500	10.88500		12.28	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	288.46300		0.28846		323.91530	0.32392	288.463	12.02	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	36.35210		0.03635		51.72130	0.05172	36.352	19.28	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.96420		10.96420		10.89050	10.89050		12.29	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	6.95420		0.00695		4.08230	0.00408	6.954	18.49	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	280.30930		0.28031		257.60000	0.25760	280.309	13.13	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.98920		10.98920		10.91510	10.91510		12.45	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.99120		10.99120		10.91710	10.91710		12.46	159,921,960.00	14,550	51,663.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	19.68980		0.01969		15.48390	0.01548	19.690	15.26	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	28.28460		0.02828		26.79730	0.02680	28.285	13.74	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	41.24460		0.04124		45.78270	0.04578	41.245	12.26	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	46.36530		0.04637		56.07770	0.05608	46.365	11.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	59.75520		0.05976		71.88600	0.07189	59.755	11.69	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	965.66280		0.96566		904.82270	0.90482	965.663	11.64	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	74.46280		0.07446		87.72270	0.08772	74.463	11.64	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	803.57350		0.80357		744.99070	0.74499	803.574	11.54	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	121.47600		0.12148		137.44410	0.13744	121.476	11.52	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	126.22960		0.12623		143.14390	0.14314	126.230	11.51	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	131.12490		0.13112		149.66900	0.14967	131.125	11.50	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	146.66830		0.14667		170.35270	0.17035	146.668	11.48	0.00	0	2,491.00

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	10.50	Put	166.61090	0.16661	192.69760	0.19270	166.611	11.56	1,249,581.75	7,500	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	184.99520	0.18500	212.59490	0.21259	184.995	11.65	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	247.11930	0.24712	279.17400	0.27917	247.119	11.92	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	521.98400	0.52198	480.81320	0.48081	521.984	11.97	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	516.63180	0.51663	475.74760	0.47575	516.632	11.99	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	304.21840	0.30422	339.70960	0.33971	304.218	12.13	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	455.87370	0.45587	418.37630	0.41838	455.874	12.21	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	362.13360	0.36213	401.65910	0.40166	362.134	12.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	401.64840	0.40165	445.40010	0.44540	401.648	12.46	4,418,132.40	11,000	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	464.49630	0.46450	511.12720	0.51113	464.496	12.73	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	531.08640	0.53109	580.37290	0.58037	531.086	13.00	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	230.21660	0.23022	213.37000	0.21337	230.217	13.96	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	154.58560	0.15459	144.77880	0.14478	154.586	15.23	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	153.29430	0.15329	143.58460	0.14358	153.294	15.25	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	142.28220	0.14228	133.40040	0.13340	142.282	15.51	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	121.47540	0.12148	114.86790	0.11487	121.475	16.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	120.49130	0.12049	113.99180	0.11399	120.491	16.03	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	71.72860	0.07173	70.40240	0.07040	71.729	17.86	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	68.92570	0.06893	67.88090	0.06788	68.926	18.02	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	61.84380	0.06184	65.05980	0.06506	61.844	18.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	61.29340	0.06129	64.90750	0.06491	61.293	18.59	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	24.78210	0.02478	33.13820	0.03314	24.782	22.13	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99710	10.99710	10.92290	10.92290		12.46	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	294.70090	0.29470	329.48150	0.32948	294.701	12.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	52.12570	0.05213	64.47690	0.06448	52.126	20.45	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.01300	11.01300	10.93850	10.93850		12.48	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	8.45540	0.00846	5.05460	0.00505	8.455	18.06	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	343.50730	0.34351	317.59220	0.31759	343.507	13.00	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.08430	11.08430	11.00850	11.00850		12.79	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	10.66720	0.01067	6.19200	0.00619	10.667	17.57	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	304.96290	0.30496	339.46920	0.33947	304.963	12.22	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	413.97150	0.41397	385.21550	0.38522	413.972	13.03	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	79.02690	0.07903	90.14830	0.09015	79.027	21.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13980	11.13980	11.06300	11.06300		12.93	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	309.85830	0.30986	344.01780	0.34402	309.858	12.27	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	96.28800	0.09629	96.88810	0.09689	96.288	22.51	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.14180	11.14180	11.06490	11.06490		12.93	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	13.14730	0.01315	7.52110	0.00752	13.147	17.40	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	489.17720	0.48918	456.96130	0.45696	489.177	12.93	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.17900	11.17900	11.10100	11.10100		13.06	11,737,950.00	1,050	16,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	101.68970	0.10169	116.69060	0.11669	101.690	11.96	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	148.85340	0.14885	167.11110	0.16711	148.853	11.98	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	200.77190	0.20077	221.95360	0.22195	200.772	12.00	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	360.65870	0.36066	397.63680	0.39764	360.659	12.49	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	194.05570	0.19406	184.20120	0.18420	194.056	16.30	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	150.82100	0.15082	144.57700	0.14458	150.821	17.27	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	112.09690	0.11210	120.15640	0.12016	112.097	21.11	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.20220	11.20220	11.12340	11.12340		13.10	0.00	0	0.00

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 27/03/2015	Any day expiry	10.80	Put	314.48500	0.31448	348.80310	0.34880	314.485	12.35	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	97.47820	0.09748	98.37990	0.09838	97.478	22.43	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.26970	11.26970	11.18830	11.18830		13.23	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	317.26300	0.31726	350.75590	0.35076	317.263	12.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	105.99120	0.10599	100.55430	0.10055	105.991	22.50	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.33090	11.33090	11.24710	11.24710		13.44	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	317.34020	0.31734	352.50590	0.35251	317.340	12.39	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	107.60750	0.10761	102.52740	0.10253	107.608	22.46	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.37120	11.37120	11.28950	11.28950		13.47	0.00	0	3,100.00
\$ / R	On 26/06/2015	Any day expiry			11.39450	11.39450	11.31540	11.31540		13.62	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	324.65720	0.32466	354.65820	0.35466	324.657	12.56	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	99.36330	0.09936	96.58100	0.09658	99.363	22.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.46470	11.46470	11.39290	11.39290		13.78	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	331.49410	0.33149	357.09490	0.35709	331.494	12.72	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	105.08950	0.10509	99.62020	0.09962	105.090	21.98	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.52630	11.52630	11.46110	11.46110		14.00	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	336.08190	0.33608	359.58880	0.35959	336.082	12.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	102.11160	0.10211	99.48230	0.09948	102.112	21.81	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.52000	11.52000	11.52000	11.52000		14.11	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.59430	11.59430	11.53630	11.53630		14.11	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	339.83210	0.33983	360.90990	0.36091	339.832	12.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	105.42400	0.10542	100.41910	0.10042	105.424	21.73	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.65800	11.65800	11.60680	11.60680		14.22	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	342.88840	0.34289	361.31750	0.36132	342.888	12.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	109.29960	0.10930	111.49720	0.11150	109.300	21.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.71750	11.71750	11.67260	11.67260		14.30	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	344.77860	0.34478	361.25000	0.36125	344.779	13.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	99.07110	0.09907	100.16920	0.10017	99.071	21.28	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.77270	11.77270	11.73370	11.73370		14.37	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	345.61920	0.34562	360.20860	0.36021	345.619	13.06	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	94.25150	0.09425	97.50450	0.09750	94.251	21.27	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.66400	10.66400	10.59460	10.59460		12.21	373,240.00	35	1,275.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	29,155.36140	0.29155	34,977.97900	0.34978	29,155.361	14.92	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.82750	10.82750	10.75600	10.75600		11.86	108,275.00	10	193.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.99120	10.99120	10.91710	10.91710		12.46	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	52,743.59530	0.52744	48,592.01150	0.48592	52,743.595	11.96	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.17900	11.17900	11.10000	11.10000		13.07	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.86460	17.86460	17.76760	17.76760		12.69	351,343,088.20	19,667	15,081.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.02240	0.00002	0.000	15.31	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.57910	0.00058	0.82710	0.00083	0.579	17.09	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	1.13150	0.00113	1.63100	0.00163	1.132	16.51	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	2.10430	0.00210	3.05230	0.00305	2.104	15.97	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	3.12450	0.00312	4.57430	0.00457	3.124	15.62	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	13.18350	0.01318	18.80800	0.01881	13.183	14.61	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	368.95970	0.36896	291.24020	0.29124	368.960	13.57	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	177.61460	0.17761	235.51190	0.23551	177.615	12.86	0.00	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	37.89850		0.03790		27.31220	0.02731	37.898	14.29	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	608.62050		0.60862		699.52050	0.69952	608.621	14.78	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.87920		0.00088		0.71650	0.00072	0.879	19.81	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.29440		0.00029		0.38240	0.00038	0.294	20.06	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.12520		18.12520		18.02500	18.02500		11.81	665,684,220.40	36,727	28,761.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	37.40690		0.03741		40.69590	0.04070	37.407	12.13	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	140.48120		0.14048		155.75760	0.15576	140.481	11.04	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	305.43740		0.30544		260.95890	0.26096	305.437	12.55	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.38420		18.38420		18.28000	18.28000		12.28	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	724.23680		0.72424		775.12450	0.77512	724.237	12.43	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.51500		18.51500		18.40790	18.40790		12.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	575.93500		0.57593		624.12000	0.62412	575.935	12.14	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	728.03450		0.72803		784.35960	0.78436	728.034	12.42	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	807.51600		0.80752		866.56540	0.86657	807.516	12.60	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	196.41780		0.19642		177.08940	0.17709	196.418	15.57	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	139.35670		0.13936		124.26800	0.12427	139.357	16.19	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	137.94550		0.13795		122.96900	0.12297	137.945	16.21	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.67670		18.67670		18.56580	18.56580		12.70	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.97060		18.97060		18.86000	18.86000		13.09	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10437		0.10437		0.10412	0.10412		13.80	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10604		0.10604		0.10577	0.10577		13.11	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10771		0.10771		0.11000	0.11000		14.37	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10965		0.10965		0.10933	0.10933		14.03	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.51050		14.51050		14.44740	14.44740		12.31	282,737,092.50	19,485	71,083.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	3.25140		0.00325		6.19350	0.00619	3.251	14.63	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	4.42080		0.00442		8.13670	0.00814	4.421	14.47	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	24.12270		0.02412		36.95520	0.03696	24.123	13.47	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	78.92050		0.07892		106.88850	0.10689	78.921	12.64	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	157.69640		0.15770		126.25700	0.12626	157.696	12.48	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	370.35230		0.37035		426.83020	0.42683	370.352	13.73	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	11.25490		0.01125		8.65040	0.00865	11.255	14.63	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.14330		0.00014		0.14930	0.00015	0.143	22.00	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.12360		0.00012		0.12880	0.00013	0.124	22.25	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.73420		14.73420		14.66820	14.66820		11.47	489,219,642.60	33,203	20,033.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	30.01480		0.03001		37.41540	0.03742	30.015	11.15	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	87.73990		0.08774		105.58640	0.10559	87.740	10.87	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	170.52660		0.17053		195.96690	0.19597	170.527	11.11	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	180.93710		0.18094		207.14180	0.20714	180.937	11.13	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	110.81550		0.11082		103.97670	0.10398	110.815	13.38	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	53.48960		0.05349		49.32490	0.04932	53.490	14.65	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.96030		14.96030		14.89080	14.89080		11.95	7,330,547.00	490	9,531.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	61.70250		0.06170		71.23600	0.07124	61.703	11.44	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	93.08760		0.09309		106.13610	0.10614	93.088	11.36	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	184.17370		0.18417		175.54460	0.17554	184.174	14.22	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.22110		15.22110		15.14630	15.14630		12.63	0.00	0	1,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.49030		15.49030		15.41000	15.41000		12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.01300		490.01300		492.43500	492.43500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.41300		497.41300		499.87600	499.87600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.23000		505.23000		507.76400	507.76400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.02800		423.02800		423.73800	423.73800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.41600		429.41600		430.14100	430.14100			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.95700		495.95700		498.01600	498.01600			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.44600		503.44600		505.54200	505.54200			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			450.38600		450.38600		451.83000	451.83000			0.00	0	647.00
ALBI	On 06/11/2014	Index Future			457.18700		457.18700		458.65800	458.65800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.37200		464.37200		465.89500	465.89500			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.85680		9.85680		9.84440	9.84440		11.57	788,544.00	80	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.71100		0.00071		0.78760	0.00079	0.711	16.46	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	186.57380		0.18657		176.86760	0.17687	186.574	12.77	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.63270		0.00063		0.68020	0.00068	0.633	18.77	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.94280		9.94280		9.92920	9.92920		11.15	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03260		10.03260		10.01720	10.01720		11.46	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	113.50600		0.11351		113.43540	0.11344	113.506	11.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	325.23110		0.32523		315.11250	0.31511	325.231	11.46	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	128.03780		0.12804		123.08290	0.12308	128.038	12.78	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13880		10.13880		10.12020	10.12020		11.69	0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.25650		10.25650		10.24000	10.24000		11.89	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.78590		9.78590		9.75570	9.75570		10.72	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.91360		9.91360		9.88180	9.88180		10.41	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.04170		10.04170		10.00000	10.00000		11.47	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			40.59480		40.59480		10.74290	10.74290			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			697.49390		697.49390		594.71540	594.71540			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			776.49640		776.49640		667.38670	667.38670			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			58.88580		58.88580		-232.55940	-232.55940			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			643.02430		643.02430		545.66230	545.66230			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			87.33310		87.33310		64.04120	64.04120			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			114.65150		114.65150		61.88160	61.88160			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFT	On 17/06/2014	Can-Do Future		54.24240	54.24240		51.11000	51.11000			515,000.00	10,000	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.88470	11.88470		11.85110	11.85110		12.69	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.07990	12.07990		12.04420	12.04420		11.96	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.27760	12.27760		12.24000	12.24000		12.48	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.50530	12.50530		12.46220	12.46220		12.94	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.70390	1.70390		1.69490	1.69490		11.44	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72140	1.72140		1.71230	1.71230		11.19	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74120	1.74120		1.73000	1.73000		12.33	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		122.96737	122.96737		123.07295	123.07295			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.35916	123.35916		123.46659	123.46659			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.87237	82.83009		9.81706	83.22812			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.97726	80.29696		9.92012	80.70107			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.08141	81.56032		10.02167	81.97560			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 07/08/2014	GOVI		449.60500	449.60500		450.95800	450.95800			13,488,150.00	3	512.00
GOVI	On 06/11/2014	GOVI		456.39400	456.39400		457.77300	457.77300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.56600	463.56600		464.99600	464.99600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.14624	117.14624		117.10987	117.10987			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.93094	118.93094		118.89422	118.89422			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 07/08/2014	Bond Future		121.06295	121.06295		121.02445	121.02445			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		122.90753	122.90753		122.86853	122.86853			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 07/08/2014	Bond Future		120.80211	120.80211		120.76390	120.76390			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		121.29704	121.29704		121.25816	121.25816			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		126.40567	126.40567		126.36506	126.36506			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future		128.33145	128.33145		128.29003	128.29003			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 07/08/2014	Index Future		215.25500	215.25500		215.04100	215.04100			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future		218.53200	218.53200		218.31700	218.31700			0.00	0	87.00
IGOV	On 05/02/2015	Index Future		221.99200	221.99200		221.78800	221.78800			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014			Index Future	583.47100	583.47100		583.56600	583.56600			0.00	0	210.00
ILBI	On 06/11/2014			Index Future	592.32600	592.32600		592.42800	592.42800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014			Can-Do Interest Rate	142.08761	142.08761		142.04592	142.04592			0.00	0	635.00
J201	On 22/12/2014			Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	5.81000	94.19000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	5.86000	94.14000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	6.07000	93.93000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	6.14000	93.86000		6.13000	93.87000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014			Jibar Tradeable Future	6.30000	93.70000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014			Jibar Tradeable Future	6.37000	93.63000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.50000	93.50000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.77000	93.23000		6.71000	93.29000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.99000	93.01000		6.93000	93.07000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	7.16000	92.84000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	7.34000	92.66000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.48000	92.52000		7.41000	92.59000			0.00	0	0.00
NZ\$ / R	On 13/06/2014			Foreign Exchange Future	9.03460	9.03460		8.99180	8.99180		10.13	0.00	0	0.00
NZ\$ / R	On 15/09/2014			Foreign Exchange Future	9.11690	9.11690		9.07510	9.07510		8.27	0.00	0	0.00
NZ\$ / R	On 12/12/2014			Foreign Exchange Future	9.17910	9.17910		9.14000	9.14000		9.81	0.00	0	0.00
QUANTO € / \$	On 13/06/2014			Foreign Exchange Future	1.36070	1.36070		1.36370	1.36370			0.00	0	300.00
QUANTO € / \$	On 15/09/2014			Foreign Exchange Future	1.36080	1.36080		1.36370	1.36370			0.00	0	125.00
QUANTO € / \$	On 12/12/2014			Foreign Exchange Future	1.36110	1.36110		1.37000	1.37000			0.00	0	0.00
R / ¥EN	On 13/06/2014			Foreign Exchange Future	9.59450	9.59450	0.10422	9.61990	9.61990		13.87	0.00	0	0.00
R / ¥EN	On 15/09/2014			Foreign Exchange Future	9.58870	9.58870	0.10422	9.61000	9.61000		13.40	0.00	0	0.00
R157	On 07/08/2014			Bond Future	6.82361	112.40066		6.81278	112.41248		1.02	0.00	0	6,048.00
R157	On 06/11/2014			Bond Future	7.05222	107.28656		7.03783	107.29867		1.00	0.00	0	0.00
R157	On 05/02/2015			Bond Future	7.38634	108.97502		7.35448	108.99379		1.00	0.00	0	0.00
R157	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014			Bond Future	8.43672	117.11775		8.36564	117.71675		10.32	40,991,212.50	350	45,977.00
R186	On 07/08/2014	7.60	Call	Bond Future	183.72000	0.18372		258.82000	0.25882	183.720	10.09	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	Bond Future	709.33000	0.70933		903.86000	0.90386	709.330	10.23	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	Bond Future	1,368.51000	1.36851		1,660.22000	1.66022	1,368.510	10.32	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	Bond Future	2,096.17000	2.09617		1,859.44000	1.85944	2,096.170	10.41	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	Bond Future	1,164.24000	1.16424		1,019.78000	1.01978	1,164.240	10.54	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	Bond Future	672.67000	0.67267		584.58000	0.58458	672.670	10.65	0.00	0	840.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	9.20	Put	306.40000	0.30640	264.70000	0.26470	306.400	10.79	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.51682	118.88790	8.44310	119.49612		10.26	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,294.80000	1.29480	1,173.39000	1.17339	1,294.800	10.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.59269	115.46207	8.51537	116.08684		10.61	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			284.68374	284.68374	284.59605	284.59605			0.00	0	905.00
R197	On 06/11/2014	Bond Future			289.02020	289.02020	288.93155	288.93155			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.14221	102.12372	6.17885	102.11059		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 07/08/2014	Bond Future			227.91436	227.91436	227.50383	227.50383		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.38623	231.38623	230.96953	230.96953			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 07/08/2014	Bond Future			8.30943	100.09093	8.23807	100.51354		8.55	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.40167	97.68300	8.32723	98.11216		8.90	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.49177	99.21954	8.41300	99.66123		8.71	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.43662	105.56207	7.42163	105.60340		2.98	47,186,245.29	447	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	66.12000	0.06612	76.31000	0.07631	66.120	2.92	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.56955	102.99397	7.55302	103.03603		3.10	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	200.62000	0.20062	213.66000	0.21366	200.620	3.01	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	277.47000	0.27747	293.53000	0.29353	277.470	3.03	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.70734	104.61419	7.68634	104.66311		3.06	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,043.12000	1.04312	1,074.13000	1.07413	1,043.120	3.09	0.00	0	55.00
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 07/08/2014	Bond Future			8.97603	92.17797	8.91542	92.65190			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.05776	93.57189	8.99520	94.05309			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.13721	91.03677	9.07186	91.53114			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.25883	93.14823	9.20339	93.64089			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.33860	94.55690	9.28147	95.05709			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.41636	91.78683	9.35681	92.30054			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future			7.66288		102.35066		7.63239	102.46281		4.46	0.00	0	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	588.30000		0.58830		560.57000	0.56057	588.300	4.53	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.77321		103.89751		7.74046	104.01153		4.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	876.89000		0.87689		843.55000	0.84355	876.890	4.49	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.88043		101.49672		7.84333	101.61861		4.55	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.35338		97.76334		9.29789	98.30062			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.43275		94.81435		9.37554	95.35993			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.51043		96.30591		9.45083	96.86579			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 07/08/2014	Bond Future			7.94532		97.52629		7.88378	97.78880		5.97	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.04862		99.00065		7.98344	99.26724		5.95	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.15042		96.91652		8.07971	97.19318		6.03	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.09561		95.65476		8.03433	95.95213		6.94	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	746.16000		0.74616		664.84000	0.66484	746.160	7.03	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.19307		93.70211		8.12869	94.00413		7.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,177.34000		1.17734		1,086.18000	1.08618	1,177.340	7.40	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.28700		95.17621		8.21805	95.48862		6.98	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.17179		74.99579		9.11635	75.40285		15.42	0.00	0	25,211.00
R209	On 06/11/2014	Bond Future			9.24774		72.98266		9.19067	73.39601		16.05	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,067.26000		1.06726		1,197.73000	1.19773	1,067.260	15.79	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,128.51000		2.12851		2,330.78000	2.33078	2,128.510	16.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,275.56000		2.27556		2,485.91000	2.48591	2,275.560	16.05	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,429.54000		2.42954		2,647.92000	2.64792	2,429.540	16.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	2,275.86000		2.27586		2,147.82000	2.14782	2,275.860	16.37	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,056.34000		2.05634		1,938.77000	1.93877	2,056.340	16.42	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,253.36000		1.25336		1,177.08000	1.17708	1,253.360	16.67	0.00	0	2,050.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.00	Put	1,168.49000	1.16849	1,096.87000	1.09687	1,168.490	16.70	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,084.01000	1.08401	1,016.95000	1.01695	1,084.010	16.70	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.32039	74.13095	9.26105	74.55521		15.98	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			170.71947	170.71947	170.86540	170.86540			0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.28056	171.28056	171.42903	171.42903			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			129.68795	129.68795	129.65026	129.65026			0.00	0	390.00
R211	On 06/11/2014	Bond Future			131.66384	131.66384	131.62574	131.62574			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 07/08/2014	Bond Future			134.64072	134.64072	134.59881	134.59881			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.69209	136.69209	136.64974	136.64974			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 07/08/2014	Bond Future			8.98467	86.19929	8.92918	86.61500		13.53	0.00	0	26,107.00
R213	On 06/11/2014	Bond Future			9.06531	83.96079	9.00808	84.38296		14.15	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.14390	85.28150	9.08417	85.71537		14.10	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 07/08/2014	Bond Future			9.28646	75.59641	9.23099	76.01694		16.22	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			9.36328	73.45067	9.30618	73.87760		17.02	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.43826	74.60610	9.37886	75.04420		16.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future			20,891.12000	20,891.12000	20,790.60000	20,790.60000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,186.25000	21,186.25000	21,082.00000	21,082.00000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			5.06580	5.06580	5.04830	5.04830		6.17	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03820	5.03820	5.01750	5.01750		8.81	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.01570	5.01570	4.99000	4.99000		10.13	0.00	0	0.00

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 Derivatives :										14,603,005,032.69	1,325,092	3 757 621.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	101.17790	0.00000	101.15885				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.21000	102.92199	7.20000	102.91124				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.42618	0.00000	101.40519				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.76000	103.82816	8.73000	103.92106			1,752,000,000,000.00		200,000,000	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	101.00793	0.00000	100.98771				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.48500	101.32516	9.42500	101.59795				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.23096	0.00000	100.20841				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.32372	0.00000	100.30106				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.62500	95.59919	9.59500	95.67849			5,775,000,000,000.00		600,000,000	300,000,000.00
AB06	On 27/03/2015	Spot Bond	7.51000	101.97848	7.50000	101.96585			176,485,000,000.00		23,500,000	226,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.66825	0.00000	100.64588				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.93000	104.29941	8.91500	104.31324				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.40000	136.09515	1.40000	136.03088			532,000,000,000.00		380,000,000	190,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.22000	267.58007	2.22000	267.44755				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.20795	0.00000	100.18597				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.95749	0.00000	101.93825				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.57848	0.00000	101.55789				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.64412	0.00000	101.62269				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.68774	0.00000	101.66576				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.11993	0.00000	101.10159				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.22157	0.00000	101.20343				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.05794	0.00000	101.03898				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.97000	105.14487		7.96000	105.13015			0.00	0	560,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.19652		0.00000	102.40405			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.78000	102.22250		7.80500	102.19326			0.00	0	500,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.75961		0.00000	101.73738			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.20748		0.00000	100.18680			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.24147		0.00000	101.21848			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.07921		0.00000	101.05736			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.30433		0.00000	101.28101			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.52506		0.00000	101.50222			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.69923		0.00000	101.67445			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.18371		0.00000	102.15957			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.91962		0.00000	101.89121			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000	128.39126		2.92000	128.32542			0.00	0	696,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.15000	116.28552		4.15000	116.22198			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.90000	102.71499		4.90000	102.65667			0.00	0	900,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.89000	106.15296		5.89000	106.08985			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.33000	113.70743		11.31500	113.70168			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.70914		0.00000	101.67566			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.75549		0.00000	101.72680			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.84631		0.00000	101.81623			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.93437		0.00000	101.90292			0.00	0	270,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.65000	112.58289		4.65000	112.51979			0.00	0	25,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.12584		100.00000	64.96806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.96000	169.10343		1.96000	169.02100			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.02459		2.76000	157.94409			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000	173.75113		1.99000	173.66625			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	181.34179		1.80000	180.98036			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.32625	74.63805		8.31125	74.65953			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.32625	74.63805		8.31125	74.65953			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.50986		0.00000	101.48770			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.32000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.19000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.86000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.70000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.17000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.06956		0.00000	101.05030			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.99685		0.00000	100.97725			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.69000		0.00000	87.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.32000	104.73326		7.34500	104.69930			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	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.27932		0.00000	101.25998			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50000	110.15746		7.49000	110.14806			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.03839		0.00000	101.01723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000	0.00000	85.79000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000	0.00000	85.54000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000	106.93362	2.46000	106.87993				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	154.87618	2.49000	154.97688				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	206.19232	2.40000	205.78809				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	84.93000	0.00000	84.93000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.84500	89.88318	9.77500	90.23265				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	94.48000	0.00000	94.48000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000	0.00000	98.47000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.44396	0.00000	103.42633				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000	0.00000	90.68000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.00000	0.00000	101.20000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.90000	0.00000	112.84500				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	111.03618	9.63000	111.00750				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.89500	0.00000	110.83000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.77500	109.89729	9.70500	110.38869				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.19000	88.99206	9.13000	89.24706				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	102.73000	0.00000	102.73000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.84000	0.00000	99.84000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.87000		109.19719		9.80000	109.68357			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.88185		0.00000	99.86133			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.71146		0.00000	100.69021			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.53000		106.41014		8.51500	106.43498			401,763,000,000.00	47,100,000	1,493,300,000.00
ABS11	On 09/04/2021	Spot Bond	9.19500		102.62035		9.13500	102.89804			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000		101.76015		7.15000	101.74942			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.19000		95.60457		9.13000	95.84570			18,460,872,000,000.00	2,008,800,000	1,611,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.99500		93.68803		9.92500	94.12484			0.00	0	1,900,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.86000		104.48159		7.85000	104.47636			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.15000		129.94352		2.15000	129.87946			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.03000		271.53749		2.03000	271.40444			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.34000		127.97294		1.34000	127.91261			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.04000		130.24552		2.04000	130.18162			408,000,000,000.00	200,000,000	100,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00303		100.00000	0.00299			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.90297		100.00000	46.78810			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.66000		105.08741		11.65000	105.06684			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.42941		0.00000	100.40150			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.24091		100.00000	4.23064			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.44014		0.00000	100.41156			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.59180		0.00000	100.55369			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.27781		100.00000	25.21657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.41868	0.00000	100.39145			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.27028	11.00000	63.25219			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	16.17780	100.00000	16.13860			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	101.75477	0.00000	101.73075			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.92914	0.00000	101.90282			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.67702	0.00000	101.65403			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.72956	0.00000	101.70587			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.75267	0.00000	101.72868			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.78027	0.00000	102.75680			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.78027	0.00000	102.75680			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.79683	0.00000	102.77321			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.63501	0.00000	101.61257			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.79683	0.00000	102.77321			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.76373	0.00000	102.74039			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.49464	0.00000	89.47599			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.60551	0.00000	101.58346			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.48609	0.00000	101.46343			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.69808	0.00000	101.67481			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.75039	0.00000	101.72642			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.77137	0.00000	101.74712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	101.72936	0.00000	101.70566		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	101.63502	0.00000	101.61258		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.64500	103.54468	9.58500	103.77615		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.81161	0.00000	100.78905		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	101.49641	0.00000	101.47521		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	83.19051	0.00000	83.17045		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	164.05257	0.00000	161.84264		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	164.08945	0.00000	161.87755		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	101.67696	0.00000	101.65396		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.34015	0.00000	100.31919		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.34015	0.00000	100.31919		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.20298	0.00000	100.18143		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	101.62440	0.00000	101.60210		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	101.61179	0.00000	101.58966		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	102.69790	0.00000	102.67753		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.01603	0.00000	100.03947		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	102.69614	0.00000	102.67580		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	102.75797	0.00000	102.73476		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	103.34871	0.00000	103.32608		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	101.66697	0.00000	101.64488		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	103.72865	0.00000	103.70812		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	101.52336	0.00000	101.50104		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	101.68328	0.00000	101.66020		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond			0.00000	101.64985	0.00000	101.62722	0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond			0.00000	101.48168	0.00000	101.46126	0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond			0.00000	101.44591	0.00000	101.42597	0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond			0.00000	101.51534	0.00000	101.49448	0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond			0.00000	101.64564	0.00000	101.62307	0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond			0.00000	101.57205	0.00000	101.55044	0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond			0.00000	101.48799	0.00000	101.46749	0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond			0.00000	101.51113	0.00000	101.49033	0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond			10.23000	102.10951	10.23000	102.08183	0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond			0.00000	101.53408	0.00000	101.51298	0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond			0.00000	101.49851	0.00000	101.47787	0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond			0.00000	116.14486	0.00000	116.73118	0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond			9.70000	104.87874	9.67000	104.96933	0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond			0.00000	101.63927	0.00000	101.61677	0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond			1.75000	113.80837	1.75000	113.75352	0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond			0.00000	101.50903	0.00000	101.48825	0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond			0.00000	101.51304	0.00000	101.49222	0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond			0.00000	101.56790	0.00000	101.54642	0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond			0.00000	101.61889	0.00000	101.59671	0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond			0.00000	101.51689	0.00000	101.49611	0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond			0.00000	101.60870	0.00000	101.58666	0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond			0.00000	102.23316	0.00000	102.21265	0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond			0.00000	103.72419	0.00000	103.70390	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	103.58037	0.00000	103.56142				0.00	0	10,500,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.62910	0.00000	101.60677				0.00	0	10,000,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.84547	0.00000	102.82457				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.60870	0.00000	101.58666				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.60241	0.00000	101.58040				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.69159	0.00000	101.66840				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.71890	0.00000	101.69535				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.49834	0.00000	101.47771				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.52990	0.00000	101.50885				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.72529	0.00000	101.70166				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.66580	0.00000	101.64297				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.78201	0.00000	101.75757				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.57810	0.00000	101.55647				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.76571	0.00000	101.74149				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	104.13975	0.00000	104.11759				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.78201	0.00000	101.75757				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.37606	0.00000	92.35778				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.70047	0.00000	101.67716				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.70047	0.00000	101.67716				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.15998	0.00000	117.61632				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.01547	0.00000	118.46029				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.47608	0.00000	101.45585				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.46179	0.00000	101.44176				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.30020	0.00000	100.28040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	101.50057		0.00000	101.48001			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.50669		0.00000	101.48605			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.56790		0.00000	101.54642			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.47811		0.00000	101.45787			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.47608		0.00000	101.45585			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.65807		0.00000	101.63533			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.51258		0.00000	100.49161			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.79066		0.00000	100.76798			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.61767		0.00000	101.60116			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	96.81091	100.00000	96.56520				0.00	0	0.00
ADCP2U		On 04/06/2014	Spot Bond	100.00000	69.15335	100.00000	69.15334				0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.02073	100.00000	13.98676				0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.25078		0.00000	100.23144			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.27664		0.00000	100.25531			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.29384		0.00000	100.27117			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.87928		0.00000	100.85894			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.96889		0.00000	100.94650			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.08825		0.00000	101.06312			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.80851		0.00000	100.78897			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.26500	97.96830	8.25000	97.97169				0.00	0	2,800,000.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.04649		0.00000	101.02117			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.22053		0.00000	101.19098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.68000	101.50498		8.65000	101.59679			63,364,000,000.00	7,300,000	1,636,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.47000	114.22347		9.40000	114.64674			0.00	0	70,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	92.95965		100.00000	92.65386			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.31000	108.33996		7.30000	108.33575			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	89.85515		100.00000	89.63916			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.58500	98.04982		9.51500	98.46338			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.66441		100.00000	12.63637			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.32000	97.70586		10.26500	98.09874			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	159.63063		2.74000	159.72520			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.73736		0.00000	101.71635			0.00	0	500,000,000.00
ANG06	On 06/06/2014	Spot Bond	0.00000	99.94619		0.00000	99.92827			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.94660		0.00000	100.92833			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	101.51901		0.00000	101.50059			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.16217		0.00000	100.13511			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.41167		0.00000	101.39283			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.53717		0.00000	101.51637			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.90807		0.00000	101.88044			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.90097		0.00000	99.87625			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	102.62000		0.00000	102.62000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		99.56000	0.00000	99.56000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.87557	0.00000	99.85683				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		101.37401	0.00000	101.35518				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.35358	0.00000	101.33504				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.34740	0.00000	101.32639				0.00	300,000,000	800,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.17000		103.92261	9.14000	104.00390				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.46551	0.00000	101.44744				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.86346	0.00000	101.84449				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.19805	0.00000	101.17912				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.59477	0.00000	100.57720				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.36585	0.00000	100.34740				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.76500		99.03031	9.70500	99.28703				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.46500		107.22985	7.45500	107.22129				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.45691	0.00000	101.43380				0.00	0	1,000,000,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.32634	0.00000	101.30529				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.76000		101.78975	7.78500	101.76049				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.08000		104.13464	9.06500	104.15233				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.18995		103.49192	11.05229	103.55618				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.14438		102.29001	11.04216	102.29642				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18565		102.23928	11.07801	102.25025				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.89065	0.00000	101.85987				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22645		102.14926	11.11385	102.17414				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	12.07312	101.27754		11.89170	101.73251			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.93556		0.00000	101.90409			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.93556		0.00000	101.90409			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.93563		0.00000	101.90416			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.43995	101.59071		11.30229	101.65225			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.35982	102.19625		11.23247	102.24717			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.14438	102.29001		11.04216	102.29642			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.30626	102.30398		11.15473	102.39682			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.48432	101.75176		10.32953	101.87040			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.83681		0.00000	101.80687			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.82194		0.00000	101.76518			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.82194		0.00000	101.76518			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.72382		0.00000	101.67014			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.84088	101.40797		10.82449	101.37258			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.85500	99.99438		11.84000	100.00006			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.76843		0.00000	101.71335			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.78000	97.56352		11.76500	97.57218			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.66629		0.00000	101.63897			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.62609		9.28000	101.60047			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.73927		0.00000	101.71133			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.57000	100.15921		11.54000	100.21170			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.68743		0.00000	101.66032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.73063	0.00000	101.70283				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.73063	0.00000	101.70283				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542	0.00000	99.84542				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.66668	0.00000	101.63992				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.80062	0.00000	101.77123				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.67595	0.00000	101.65599				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174	0.00000	99.98174				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.80062	0.00000	101.77123				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.67014	0.00000	101.64332				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.73811	0.00000	101.70969				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.80071	0.00000	101.77132				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.29792	0.00000	101.27626				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18995	104.01356	14.05229	104.05932				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45283	102.56500	15.28333	102.83649				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.34892	102.40199	14.17284	102.55769				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.29081	0.00000	102.25392				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.29081	0.00000	102.25392				0.00	0	1,200,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.29081	0.00000	102.25392				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.37677	0.00000	102.33846				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.98950	0.00000	101.95752				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.81007	100.00000	16.77817				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.97332	100.00000	21.91951				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.99819	100.00000	19.94921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.34456	100.00000	12.31433				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.35279	100.00000	12.32287				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.92516	100.00000	14.88861				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.93240	100.00000	12.90072				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.85237	0.00000	100.83450				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.81692	0.00000	100.79787				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.35538	100.00000	7.31899				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.35538	100.00000	7.31899				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000		177.60329	1.93000	177.51676				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.39000		143.35242	8.32000	144.59946				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.39000		143.71400	8.32000	144.95165				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77500		95.85217	8.70500	96.36692				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.92001	0.00000	99.89936				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.54980	0.00000	101.52848				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.17000		97.95417	8.14000	98.02764				0.00	0	700,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.64721	0.00000	101.62846				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.87266	0.00000	100.85238				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.89057	0.00000	100.86988				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.95026	0.00000	100.92820				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.00991	0.00000	100.98649				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.17648	0.00000	101.14923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.98761	100.00000	14.95090				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.68386	0.00000	100.66420				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.71796	0.00000	100.69735				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.73258	0.00000	100.71156				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.73744	0.00000	100.71629				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.79585	0.00000	100.77306				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.87364	0.00000	100.84866				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.66047	100.00000	14.62457				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.66047	100.00000	14.62457				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.51313	0.00000	101.49338				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.63344	0.00000	101.61216				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.66625	0.00000	101.64455				0.00	0	500,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.63000		102.34992	8.61500	102.36295				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.76467	0.00000	101.74172				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.93949	0.00000	101.91431				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.25000		103.99099	6.27500	103.96893				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.80960	0.00000	100.78975				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.89841	0.00000	98.88092				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.96828	0.00000	99.95242				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.36983	0.00000	98.35230				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.64951	0.00000	97.63210				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.26317		0.00000	100.24455			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.30540		0.00000	100.28395			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.22379		0.00000	100.20654			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.23522		0.00000	100.21708			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.25596		0.00000	100.23622			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.34179		0.00000	100.31542			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.56094		0.00000	100.52231			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		45.53639		100.00000	45.42608			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.61452		100.00000	20.56404			0.00	0	7,340,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.52755		0.00000	101.50716			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.35560		0.00000	100.33366			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.58000		103.28268		7.60500	103.25152			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.73000		110.46067		9.71500	110.46561			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.09738		0.00000	101.06697			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.38000		102.80119		9.36500	102.80177			32,830,000,000.00	3,500,000	626,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.48000		102.23302		11.45000	102.30066			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.95319		0.00000	100.92437			0.00	0	300,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.73000		103.28862		11.70000	103.36123			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.51301		0.00000	100.49140			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.62000		99.99891		9.60500	100.01109			0.00	0	39,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.36456		0.00000	100.33521			0.00	0	300,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.17000		98.87909		12.14000	98.95740			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.70370		0.00000	100.68217			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		102.32660		0.00000	102.29752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.59734	0.00000	100.57655				0.00	196,000,000	0.00
CBL22	On 06/05/2020	Spot Bond	10.51500		91.96364	10.45500	92.18362				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.22000		119.31344	10.15000	119.72653				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000		109.39168	10.00000	109.82744				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.40000		114.22111	9.33000	114.69995				0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.88454	0.00000	99.85509				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.98000		102.32950	11.96500	102.32106				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.48455	0.00000	100.46021				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.96043	0.00000	101.93050				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.66341	0.00000	100.63365				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		101.65160	0.00000	101.61338				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.88821	0.00000	101.84452				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		99.97639	0.00000	99.95287				0.00	0	1,470,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.02270	0.00000	100.04398				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.57647	0.00000	100.53932				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.57051	0.00000	100.53373				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.60201	0.00000	100.56325				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.50635	0.00000	100.48244				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.67705	0.00000	101.65405				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.64628	0.00000	102.62686				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		99.69251	0.00000	102.10852				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.31345	10.11000	104.28503				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		99.69251	0.00000	102.10852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000	101.18377	0.00000	101.16334		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	117.87896	2.76000	117.81887		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	117.82970	3.14000	117.76845		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	102.15381	8.25000	102.13136		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	99.69251	0.00000	102.10852		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	99.69251	0.00000	102.10852		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	117.41887	3.10000	117.35808		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	117.23395	2.40000	117.17545		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	102.37850	0.00000	102.34621		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	101.23480	0.00000	101.21720		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	101.00254	0.00000	100.98283		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.56000	101.03915	8.55000	101.03706		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	101.35036	0.00000	101.33229		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	101.33197	0.00000	101.31415		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.86541	0.00000	100.84448		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.92044	0.00000	100.89907		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.61000	101.14319	8.60000	101.14101		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.61000	101.14319	8.60000	101.14101		0.00		0	0.00	
CLN223	On 15/06/2014	Spot Bond	0.00000	103.59229	0.00000	103.59229		0.00		0	0.00	
CLN224	On 15/06/2014	Spot Bond	0.00000	104.07515	0.00000	104.07515		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.66000	99.95095	8.65000	99.94985		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	101.71908		0.00000	101.69553			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.89978		0.00000	101.87384			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.94829		0.00000	100.92856			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.94829		0.00000	100.92856			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	104.00579		100.17539	103.73235			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.66857		0.00000	102.27032			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.44252		0.00000	100.42153			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.74340		0.00000	101.71953			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.20076		0.00000	100.17951			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.21332		0.00000	100.19081			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.58234		9.35000	102.55644			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.58234		9.35000	102.55644			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.20069		0.00000	100.17944			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.20123		0.00000	100.17993			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.32562		0.00000	100.29183			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.78046		0.00000	99.76074			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.31950		0.00000	100.28633			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.74731		0.00000	101.72751			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.74731		0.00000	101.72751			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.74731		0.00000	101.72751			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.74731		0.00000	101.72751			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.74731		0.00000	101.72751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	101.84417	0.00000	101.82409				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.98876	0.00000	101.96727				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.11349	0.00000	102.09221				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.11349	0.00000	102.09221				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.11349	0.00000	102.09221				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.11349	0.00000	102.09221				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.99806	0.00000	101.97643				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.50000	102.40362	9.47000	102.49207				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.28554	0.00000	100.26645				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.30214	0.00000	100.68138				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.96079	0.00000	101.93405				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.23938	0.00000	100.20939				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.99829	0.00000	101.52629				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.98841	0.00000	101.51624				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	102.08243	0.00000	102.06123				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.28339	0.00000	100.26204				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.24109	0.00000	100.21580				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.29215	0.00000	102.27136				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	105.16209	0.00000	105.14056				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.92171	0.00000	99.90148				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.43019	0.00000	101.40914				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.35010	0.00000	101.32903				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.49649	0.00000	101.47599				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.73105	0.00000	101.70732				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285		On 20/06/2017	Spot Bond	0.00000	101.73105		0.00000	101.70732			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.73105		0.00000	101.70732			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.73105		0.00000	101.70732			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.94646		0.00000	100.92534			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.68644		0.00000	100.65935			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.95192		0.00000	101.92679			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.68944		0.00000	101.66387			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.93070		0.00000	103.90924			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.54955		0.00000	101.52403			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.67009		0.00000	101.64480			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.41401		0.00000	101.38811			0.00	0	200,000,000.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.83887		0.00000	101.81373			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.54960		0.00000	101.52408			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.54960		0.00000	101.52408			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.49715		0.00000	101.47312			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	121.35826		0.00000	120.47353			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	103.31122		0.00000	103.28889			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	122.03820		0.00000	121.04199			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	120.77791		0.00000	119.91513			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	121.57687		0.00000	120.64165			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.01347		0.00000	117.17790			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.34884		0.00000	117.44630			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.45913		0.00000	100.43608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	11.12500	92.02279		11.05500	92.35196			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.64500	93.51981		11.57500	93.84889			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.42788		0.00000	101.40496			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.80647		0.00000	101.78169			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.44853		0.00000	100.42601			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.83941		0.00000	100.81810			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.78408		0.00000	100.76065			0.00	0	300,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.84650		8.80500	100.82289			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.57810		0.00000	101.55647			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.49398		0.00000	102.47210			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	115.03340		0.00000	113.81237			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.65357		0.00000	101.63091			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.68416		0.00000	101.66108			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.80240		0.00000	101.77768			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.64577		0.00000	101.62296			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	102.30377		0.00000	102.27185			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.30377		0.00000	102.27185			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.30377		0.00000	102.27185			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.92929		0.00000	101.90296			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.35039		0.00000	101.33045			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.79502		0.00000	100.77652			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.42788		0.00000	101.40496			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.54695		0.00000	103.69089			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62000		0.00000	103.73520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN338	On 23/06/2014	Spot Bond		0.00000	101.34747		0.00000	101.32797			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.75096		0.00000	100.72918			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.10177		0.00000	102.07291			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.43654		0.00000	101.41348			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.45945		0.00000	102.42609			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	102.01310		0.00000	101.98565			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.52991		0.00000	101.50886			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.74532		0.00000	101.72139			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.74347		0.00000	100.72189			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.44955		0.00000	100.42893			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.33781		0.00000	101.31845			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.39322		0.00000	101.37087			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.74835		0.00000	100.72752			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.21011		0.00000	100.18380			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.21011		0.00000	100.18380			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.12098		0.00000	100.10080			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.39261		0.00000	102.35969			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	100.22581		0.00000	100.19753			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.21849		0.00000	100.19113			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.72076		0.00000	100.69924			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.83406		0.00000	100.81287			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.43117		0.00000	101.41156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond	10.55000	102.17453		10.55000	102.14598			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.30500	103.66385		10.23500	104.06670			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.51944		0.00000	101.49837			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.70321		0.00000	100.67769			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.44500	105.64900		12.37500	106.01401			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.73288		0.00000	100.70630			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.47500	105.35354		12.40500	105.69785			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.90500	104.75050		10.83500	105.09179			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.73288		0.00000	100.70630			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.77529		0.00000	100.75280			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	102.00176		0.00000	101.97534			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.48435		0.00000	101.46017			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.16784		0.00000	101.14347			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.99638		0.00000	100.97488			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.98659		0.00000	100.96276			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.81500	101.71096		9.75500	101.97428			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.19766		0.00000	101.16822			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	100.00000	0.92234		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.06314		7.01000	39.05589			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	154.92810		0.00000	154.92810			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	8.77500	134.11784		8.70500	134.51015			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.39000	143.35242		8.32000	144.59946			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.39000	143.71400		8.32000	144.95165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	90.38889	0.00000	90.36975			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	90.30671	0.00000	90.28740			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.23371	0.00000	101.21130			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.23371	0.00000	101.21130			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	101.74007	0.00000	101.71624			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	101.62240	0.00000	101.60013			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	101.64557	0.00000	101.62300			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	101.18351	0.00000	0.00000			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	101.60870	0.00000	101.58666			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.83941	0.00000	100.81810			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	101.45771	0.00000	101.43774			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.99001	0.00000	100.96906			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	101.00100	0.00000	100.98018			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.23417	0.00000	100.20946			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	101.16445	0.00000	101.14114			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.11000	105.84337	9.10000	105.82955			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.08000	99.73660	9.06500	99.76161			0.00	0	710,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.42500	110.23315	10.36500	110.57201			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.46000	103.15948	8.45000	103.15025			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	10.01500	105.84403	9.95500	106.11452			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.43500	94.01740	10.36500	94.36997			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.12000	95.30394	11.05000	95.74281			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.12000	88.35305	11.05000	88.77678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000	100.33022		0.00000	100.30957			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.16562		0.00000	100.14355			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.01318		0.00000	100.03767			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.66871		0.00000	100.64833			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.33500	102.74471		11.27500	103.04228			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.38991		100.00000	10.36475			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.74542		0.00000	100.72692			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.35500	96.99880		8.34000	97.01883			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.13080		0.00000	100.11444			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98343			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.21269		0.00000	100.19630			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	69.78685		100.00000	69.65809			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.92528		0.00000	99.90599			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.47753		0.00000	100.46048			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.58325		0.00000	101.55018			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.09769		0.00000	102.06889			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.42744		0.00000	101.39343			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.75985		0.00000	101.73147			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.84541		0.00000	101.81564			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000	113.78574		7.33000	113.78346			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.66500	106.51851		8.60500	106.76448			259,950,000,000.00	30,000,000	4,003,000,000.00
DV23	On 27/02/2023	Spot Bond	9.18500	107.50085		9.11500	107.90284			19,060,712,000,000.00	2,075,200,000	11,124,800,000.00
DV24	On 18/02/2024	Spot Bond	9.29500	105.32746		9.22500	105.75120			251,313,562,500.00	27,037,500	27,037,500.00
DV29	On 18/02/2029	Spot Bond	9.87000	104.72106		9.81500	105.12230			31,613,222,109,000.00	3,202,960,700	3,244,230,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC001	On 09/06/2014	Spot Bond	0.00000		99.89901	0.00000	99.88219		0.00		0	0.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		99.93594	0.00000	99.91928		0.00		0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		100.30975	0.00000	100.29052		0.00		0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000		101.41858	0.00000	101.39968		0.00		0	0.00	
E170	On 01/08/2020	Spot Bond	8.31500		129.19203	8.25500	129.49207		0.00		0	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		102.43238	0.00000	102.39987		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		134.61786	0.10000	134.55905		0.00		0	2,050,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.93000		121.66964	1.92000	121.75348		0.00		0	4,700,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.94000		109.26842	1.93000	109.36083		0.00		0	1,600,000,000.00	
EL30	On 29/07/2030	Spot Bond	2.08500		108.40569	2.07500	108.49755		0.00		0	0.00	
EL31	On 02/06/2031	Spot Bond	2.09000		100.29016	2.10000	100.09838		0.00		0	19,100,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.91500		106.62385	9.85500	106.87242		0.00		0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.76500		107.12270	9.70500	107.39659		0.00		0	0.00	
EMM03	On 04/05/2024	Spot Bond	10.17000		100.11753	10.10000	100.52066		0.00		0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.56000		94.08729	10.50500	94.29876		0.00		0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.72000		101.08718	10.66500	101.31641		0.00		0	4,666,666,200.00	
EPF001	On 19/08/2015	Spot Bond	0.00000		100.33742	0.00000	100.31656		0.00		0	500,000,000.00	
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
EPFC08	On 12/09/2014	Spot Bond	0.00000		99.86597	0.00000	99.84814		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.49998	0.00000	100.48124				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.26351	0.00000	100.24590				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.26551	0.00000	100.24776				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	75.93579	100.00000	75.78331				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.31492	3.00000	128.24879				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.52000	106.88441	11.51000	106.86131				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.31103	0.00000	105.28710				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.87644	0.00000	100.85253				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.66991	0.00000	101.64755				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.15000	96.66240	10.12000	96.72726				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.31180	0.00000	101.29030				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.12591	0.00000	100.10490				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.38833	0.00000	100.36453				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.35853	0.00000	100.33648				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.30547	0.00000	100.28505				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.39517	0.00000	100.37096				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.33531	0.00000	100.31288				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.33327	0.00000	100.31271				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.34252	0.00000	100.32142				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.28354	0.00000	100.26458				0.00	0	0.00

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		100.29551	0.00000	100.27575				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.28115	0.00000	100.26235				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.29112	0.00000	100.27166				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.92000		103.00406	6.91000	102.99670				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.91000		105.54337	7.88000	105.62230				180,901,700,000.00	22,870,000	8,026,370,000.00
ES23	On 25/01/2023	Spot Bond	8.71500		111.28515	8.64500	111.70003				2,363,750,277,000.00	271,227,800	8,678,805,600.00
ES26	On 02/04/2026	Spot Bond	8.98000		93.22288	8.91000	93.67793				1,137,766,000,000.00	126,700,000	30,572,900,000.00
ES33	On 15/09/2033	Spot Bond	9.79000		81.96352	9.73500	82.34357				53,390,114,503,000.00	5,453,535,700	39,284,435,700.00
ES42	On 25/04/2042	Spot Bond	10.02000		86.75724	9.96500	87.18590				0.00	0	38,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.35114	0.00000	100.32947				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.36249	0.00000	100.34015				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.20545	0.00000	100.18375				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.97828	0.00000	100.95794				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.42807	0.00000	101.40624				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.14645	0.00000	100.12681				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.01920	0.00000	101.00093				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.54422	0.00000	101.52584				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.12927	100.00000	11.10231				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.83071	100.00000	10.80447				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.53679	0.00000	101.51655				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.60054	0.00000	101.57945				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.72799	0.00000	101.70521				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.85538	0.00000	101.83092				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	6.76000	102.56250		6.75000	102.54670			0.00	0	858,086,300.00
FRB05	On 21/12/2018	Spot Bond	9.57000	99.99889		9.54000	100.07924			0.00	0	1,823,600,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.91729		0.00000	101.51783			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.91722		0.00000	101.51776			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.87373		0.00000	100.85186			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.97467		0.00000	103.95403			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.06531		100.00000	0.02075			0.00	1,600,000,000	74,300,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.06643		100.00000	0.00369			0.00	0	14,800,000,000.00
FRB14	On 02/06/2026	Spot Bond	10.51500	97.57448		100.00000	10.04978			0.00	0	12,500,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.37000	107.64767		11.34000	107.72080			5,321,160,000,000.00	468,000,000	409,800,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.31637		0.00000	100.28850			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000	129.35687		2.14000	129.29306			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.06000	270.90802		2.06000	270.77506			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.17000	109.90729		2.17000	109.85298			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	155.23350		2.47000	155.33459			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	209.54218		2.29000	209.13092			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000	109.81760		7.76000	109.80744			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90900	60.39436		7.91100	60.34859			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47500	38.13425		9.47600	38.10322			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.84042		9.71000	36.80984			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	59.88531		100.00000	59.77169			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.31417		0.00000	100.28153			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.30565		0.00000	100.27386			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.30565		0.00000	100.27386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97251			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.30058		0.00000	100.26931			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.95029		0.00000	101.92368			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		102.23017		0.00000	102.20129			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.67710		0.00000	101.65411			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.84944		0.00000	101.82417			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		102.20634		0.00000	102.18722			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		102.19739		0.00000	102.16893			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.78201		0.00000	101.75757			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		101.69435		0.00000	101.67113			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.98795		0.00000	101.96138			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		101.75144		0.00000	101.72742			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		101.86760		0.00000	101.84198			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.32146		0.00000	102.28953			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.25028		0.00000	102.21936			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	16.38440		100.09221	16.34468			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.58218		0.00000	101.56050			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.50852		0.00000	113.64446			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.94161		0.00000	101.91511			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.18113		0.00000	102.15146			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.28163		0.00000	100.25226			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.79901		0.00000	105.77898			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.80732		0.00000	101.78260			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	101.82836		0.00000	101.80337			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.66234		0.00000	101.63954			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.65969		0.00000	101.63694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	102.19943	0.00000	102.16921			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.55371	0.00000	101.53557			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.53619	0.00000	101.51790			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.62910	0.00000	101.60677			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.50592	13.22500	55.48630			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.53118	0.00000	101.51019			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.53321	0.00000	101.51221			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.34946	0.00000	102.31755			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.60667	0.00000	101.58465			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.41500	97.76438	3.41500	97.71276			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.68008	0.00000	101.65705			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.68008	0.00000	101.65705			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	102.21763	0.00000	102.19480			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.42788	0.00000	101.40496			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.68265	0.00000	99.66007			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	102.34621	0.00000	102.95066			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.57810	0.00000	101.55647			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.53934	0.00000	101.51824			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.69578	0.00000	100.67054			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.81666	0.00000	101.79175			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.44486	0.00000	100.42446			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.68835	0.00000	100.66338			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.83231	0.00000	100.80817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	102.09769		0.00000	102.06889			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.64337		0.00000	101.62085			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.09566		0.00000	102.06688			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.52097		0.00000	101.50014			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.29327		0.00000	100.25651			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.65969		0.00000	101.63694			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.65969		0.00000	101.63694			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.56957		0.00000	101.54980			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.26521		0.00000	101.24512			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.33848		0.00000	101.31725			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.09559		0.00000	101.07632			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.09559		0.00000	101.07632			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.31309		0.00000	101.28909			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.08109		0.00000	101.06172			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.07644		0.00000	101.05715			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.06318		0.00000	101.04385			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.06622		0.00000	101.04684			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.04477		0.00000	101.02306			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.94502		0.00000	100.92537			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.04477		0.00000	101.02306			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.94103		0.00000	100.92146			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.65388		0.00000	100.63120			0.00	180,000,000	90,000,000.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.26334		0.00000	100.24134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000		101.01568		0.00000	100.99210			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.81357		0.00000	101.78877			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.80310		0.00000	101.77844			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		99.89479		0.00000	101.90583			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		101.54053		0.00000	101.51934			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.80862		0.00000	100.78615			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.38000		118.89451		3.38000	118.83184			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.83672		0.00000	101.81161			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.85563		0.00000	101.83027			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000		119.05538		3.36000	118.99270			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.68000		124.03155		1.68000	123.94113			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		118.89451		3.38000	118.83184			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		123.74606		2.66000	123.68326			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		128.39021		2.73000	128.29295			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.91072		0.00000	100.88547			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.74789		0.00000	101.60517			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		102.45302		0.00000	102.42129			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		102.49671		0.00000	102.46442			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.59295		0.00000	101.57106			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.82415		0.00000	101.79921			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		104.82725		0.00000	104.83355			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.13501		0.00000	102.10595			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.05521		0.00000	102.02721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.70659		0.00000	101.68319			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.27824		0.00000	102.24874			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.70455		0.00000	101.68118			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.17403		0.00000	104.16379			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.94997		0.00000	97.81376			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.46269		0.00000	94.46269			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.51282		0.00000	101.49375			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.03376		100.00000	10.00946			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.17597		100.00000	21.12467			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000	145.68938		4.80000	145.60736			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.23539		0.00000	101.21765			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.58040		0.00000	101.56309			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.76023		0.00000	102.74277			0.00	3,600,000,000	1,800,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.59875		0.00000	102.58139			0.00	2,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.22122		0.00000	102.20330			0.00	0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.56416		0.00000	101.54570			0.00	0	44,700,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.37401		0.00000	101.35518			0.00	0	44,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	101.47303		0.00000	101.45363			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.78866		0.00000	95.74132			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000	130.44824		2.44000	130.38283			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.84020		0.00000	100.82067			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.16095		10.38000	101.13247			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.16095		10.38000	101.13247			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	103.12000		0.00000	103.12000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond		0.00000	100.57568		0.00000	100.55897			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.79340		0.00000	100.76971			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	105.33430		2.58000	105.28107			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	200.26737		2.60000	199.87554			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	105.90200		2.55000	105.84856			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.02215		0.00000	101.00563			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	199.39662		2.63000	199.00662			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.88241		0.00000	100.85681			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.27000	108.87149		2.27000	108.81739			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.57000	260.46860		2.57000	260.33714			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.07000	270.69858		2.07000	270.56565			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.79000	256.11403		2.79000	255.98325			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.51000	126.12857		2.51000	126.06509			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.75844		0.00000	100.73734			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.04000	126.38695		2.04000	126.32499			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.94807		0.00000	100.92607			0.00	280,000,000	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.21575		0.00000	101.19476			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.64271		0.00000	100.62117			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	105.36459		2.42000	105.31185			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.63924		104.97509	16.59715			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.23729		101.07593	22.18291			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.51328		100.44759	13.48042			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	101.44329		0.00000	101.42520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		20.45700		100.76967	20.40709			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		113.45662		2.12000	113.16303			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.13000		110.32472		2.13000	110.27032			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44469		0.00000	98.44359			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.16000		110.01149		2.16000	109.95715			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.18390		0.00000	100.15956			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000		337.71896		2.27000	337.55126			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.10601		0.00000	101.09000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.59741		0.00000	100.57499			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.56466		0.00000	100.54355			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.53697		0.00000	100.51673			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.18779		0.00000	100.16562			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.09543		0.00000	100.07633			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.18979		0.00000	101.16850			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.89000		102.79032		5.91500	102.76779			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.80000		103.40270		6.80000	103.38390			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.64000		102.50368		7.63000	102.50348			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.08000		103.06167		8.06500	103.08232			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.28000		108.67584		8.25000	108.75364			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.85500		101.11949		8.79500	101.35200			123,084,500,000.00	13,900,000	786,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.04500		100.13465		8.98500	100.39287			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.66500		90.84612		9.59500	91.20105			0.00	0	0.00

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		9.80000	106.00461		9.73000	106.45035			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.05000	97.82263		9.98000	98.27348			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.34000	96.08285		10.28500	96.46889			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.65000	77.24535		10.59500	77.61383			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	101.36166		0.00000	101.34282			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	101.41427		0.00000	101.39475			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	101.43531		0.00000	101.41550			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	101.48785		0.00000	101.46735			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	101.57194		0.00000	101.55033			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	101.63500		0.00000	101.61256			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.90817		0.00000	101.88212			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.27218		0.00000	100.25414			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.28645		0.00000	100.26751			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.29929		0.00000	100.27954			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.30234		0.00000	100.28240			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.31092		0.00000	100.29044			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.32382		0.00000	100.30253			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.33457		0.00000	100.31260			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.38178		0.00000	100.35685			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.40606		0.00000	101.38570			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.15014		0.00000	101.12924			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.43000	101.53714		9.41500	101.54842			0.00	0	0.00

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
GPT29	On 04/08/2014	Spot Bond	0.00000		100.47473	0.00000	100.45836				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.77046	0.00000	99.75407				0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.10395	0.00000	99.08766				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		100.72391	0.00000	100.70506				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.73963	0.00000	100.72037				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.76999	0.00000	100.74994				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.80765	0.00000	100.78661				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.85988	0.00000	100.83750				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		99.92478	0.00000	99.90532				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.25990	0.00000	101.24084				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.00526	0.00000	100.98509				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.12596	0.00000	102.92498				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.27111	0.00000	101.25299				0.00	0	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		99.88752	0.00000	99.86794				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.31756	0.00000	100.29530				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.18026	0.00000	100.16107				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.12510	0.00000	100.10721				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.54952	0.00000	101.52681				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	101.00142		0.00000	100.97640			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.33162		0.00000	101.31290			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.84947		0.00000	99.82960			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.67245		0.00000	100.65184			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.68162		0.00000	100.66085			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.64056		0.00000	100.62414			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.42633		0.00000	100.40993			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	100.89669		0.00000	100.87587			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.13723	99.01339		8.12743	99.00905			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	100.93851		0.00000	100.91673			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.48990	104.41639		8.48011	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.99226		0.00000	100.96924			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.94009	104.41639		8.93031	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	101.05791		0.00000	101.03338			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.02083		0.00000	100.99962			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.13692		0.00000	101.11415			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.17832		0.00000	101.15473			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.36524		0.00000	100.34279			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.92185		9.89000	102.89440			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.39500		109.75595		8.33500	110.02700			16,919,283,000,000.00	2,015,400,000	6,001,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000		275.13755		1.86000	275.00400			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000		275.13755		1.86000	275.00400			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.75500		98.75286		9.70000	99.19307			46,824,000,000.00	4,800,000	7,689,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.68000		99.32981		9.62500	99.78205			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		60.82179		100.00000	60.67445			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.79013		100.00000	15.75188			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		90.65675		100.00000	90.36241			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.31642		100.00000	42.21278			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.60030		100.00000	21.54740			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.47340		100.00000	64.31374			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.52000		117.02783		1.52000	116.97213			937,308,912,000.00	616,650,600	63,240,001,300.00
I2038	On 31/01/2038	Spot Bond	1.82000		121.04304		1.82000	120.98442			30,348,546,410,000.00	16,675,025,500	78,380,108,900.00
I2046	On 31/03/2046	Spot Bond	1.92000		119.52727		1.92000	119.46915			8,387,017,344,000.00	4,368,238,200	95,064,119,100.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.46815		2.00000	126.40630			1,936,025,200,000.00	968,012,600	33,054,006,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.00000		0.00000	94.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.66000		104.33894		7.65000	104.32514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.49566	0.00000	100.47681				0.00	260,000,000	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.69227	0.00000	101.67050				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16000		104.28766	8.15000	104.28153				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.33000		107.48732	8.31500	107.51290				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.32408	0.00000	100.30407				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.65000		116.99075	4.65000	116.92521				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000		103.00065	7.97000	102.99836				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.57587	0.00000	100.55650				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.60940	0.00000	100.58894				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000		127.45132	1.50000	127.39068				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000		129.62273	2.11000	129.55890				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.61850	0.00000	101.60075				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.51828	0.00000	102.50052				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.45000		102.52370	8.43500	102.54906				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.22505	0.00000	101.94829				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.40847	0.00000	103.20787				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.39980	0.00000	100.37987				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.00000		99.97798	8.97000	100.06136				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.50500		93.17560	9.44500	93.39307				60,832,000,000.00	6,400,000	24,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.86152	0.00000	101.84275				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.53000		97.43367	8.51500	97.45846				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.55500		100.98650	9.49500	101.23213				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.66407	0.00000	100.64493				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	100.68361	0.00000	100.66393		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.92000	101.18472	7.91000	101.18234		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.78000	100.49071	8.75000	100.56818		0.00		0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	100.75657	0.00000	100.73485		0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.42543	0.00000	100.40610		0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	8.10000	103.61348	8.08500	103.62667		0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.74000	104.50480	8.71000	104.59525		0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.93500	104.99316	9.86500	105.40182		0.00		0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	101.23481	0.00000	101.21413		0.00		0	0.00	
IBL62	On 24/04/2017	Spot Bond	0.00000	100.77564	0.00000	100.75666		0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00421	100.00000	0.00420		0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.80659	0.00000	100.78780		0.00		0	600,000,000.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.84250	0.00000	100.82288		0.00		0	570,000,000.00	
IDCG03	On 22/10/2020	Spot Bond	9.16500	97.06597	9.10500	97.32091		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.63620	5.00000	100.62262		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.63620	5.00000	100.62262		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.71992	5.00000	101.70604		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.63620	5.00000	100.62262		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.89727	4.00000	100.88641		0.00		0	0.00	
IDW001	On 30/06/2016	Spot Bond	0.00000	102.29423	0.00000	102.26850		0.00		0	0.00	
IDW002	On 30/06/2016	Spot Bond	0.00000	102.21570	0.00000	102.19055		0.00		0	0.00	
IDW003	On 30/06/2016	Spot Bond	0.00000	101.61827	0.00000	101.59228		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	107.63737	9.20000	107.61093		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000	101.43291	0.00000	101.40918		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	101.43291	0.00000	101.40918				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.38839	0.00000	100.36459				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.13565	100.00000	7.11837				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.78545	0.00000	100.76670				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.51808	0.00000	100.49991				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.39517	0.00000	100.37704				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.66000	101.40105	9.65000	101.38240				0.00	0	840,000,000.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.14409	0.00000	100.12605				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.44067	0.00000	101.42325				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.10744	0.00000	100.07991				0.00	0	4,564,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.01690	100.00000	8.99506				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	97.36091	100.00000	97.10933				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	81.17101	100.00000	81.17101				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	98.64865	100.00000	99.83390				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	94.73127	100.00000	94.48960				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	97.63779	100.00000	96.87500				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	93.91196	100.00000	93.21631				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	89.25692	100.00000	88.62835				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	85.03531	100.00000	84.46460				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	81.19500	100.00000	99.17355				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	95.90551	100.00000	95.15625				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN434U	On 19/08/2014	Spot Bond	100.00000		90.89552	100.00000	90.22223				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		86.38298	100.00000	85.77465				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.87085	5.90000	99.82251				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.64564	5.90000	99.59752				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.52555	6.00000	99.47673				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.41170	6.00000	99.36299				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.18478	6.00000	99.13629				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.94173	6.10000	98.89267				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.82734	6.10000	98.77840				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.59935	6.10000	98.55063				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.62139	0.00000	101.59476				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18995		102.96964	11.05229	103.03357				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18995		101.81544	11.05229	101.87867				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.66893	0.00000	101.64456				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.86622	0.00000	99.83875				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.63544	0.00000	101.61154				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.10714	6.50000	101.08947				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.73105	0.00000	101.70732				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.25290	0.00000	101.23194				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.43535	0.00000	97.42372				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.56291	0.00000	101.54306				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.90870	0.00000	100.89012				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.56932	0.00000	101.54661				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		101.11711	0.00000	101.09747				0.00	0	0.00

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	102.73848		0.00000	102.72343		0.00	0	0.00
ING235		On 20/12/2014	Spot Bond		0.00000	101.27188		0.00000	101.25445		0.00	0	0.00
ING236		On 20/12/2014	Spot Bond		0.00000	101.26167		0.00000	101.24439		0.00	0	0.00
ING237		On 09/06/2014	Spot Bond		0.00000	101.40044		0.00000	101.38352		0.00	0	0.00
ING239		On 15/07/2014	Spot Bond		0.00000	100.80743		0.00000	100.79057		0.00	0	0.00
ING241		On 03/02/2015	Spot Bond		0.00000	100.49297		0.00000	100.47568		0.00	0	0.00
ING242		On 10/02/2015	Spot Bond		0.00000	100.37615		0.00000	100.35889		0.00	0	0.00
ING243		On 18/02/2015	Spot Bond		0.00000	100.29877		0.00000	100.28025		0.00	0	0.00
ING244		On 18/02/2015	Spot Bond		0.00000	100.29533		0.00000	100.27701		0.00	0	0.00
ING245		On 28/08/2014	Spot Bond		0.00000	100.10085		0.00000	100.08402		0.00	0	0.00
ING247		On 17/09/2014	Spot Bond		0.00000	101.26616		0.00000	101.24993		0.00	0	0.00
ING251		On 12/04/2015	Spot Bond		0.00000	100.84457		0.00000	100.82729		0.00	0	0.00
ING252		On 20/06/2014	Spot Bond		0.00000	100.44839		0.00000	100.43114		0.00	0	0.00
ING254		On 28/11/2014	Spot Bond		0.00000	100.10849		0.00000	100.09041		0.00	0	0.00
ING89		On 31/12/2014	Spot Bond		0.00000	101.67014		0.00000	101.64332		0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond		0.00000	100.13717		0.00000	100.11868		0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond		0.00000	100.50219		0.00000	100.48288		0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond		0.00000	97.28583		0.00000	97.26854		0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607		0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244		0.00	0	0.00
IPC02U		On 04/07/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506		0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond		0.00000	101.01812		0.00000	100.99811		0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond		0.00000	101.03926		0.00000	101.01884		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	101.05340		0.00000	101.03271			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.67000	101.57785		8.66000	101.57921			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.80816		0.00000	100.79167			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.71500	98.68300		9.65500	98.95335			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.76581		0.00000	101.74336			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.93000	104.20058		8.91500	104.21877			0.00	0	18,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.16777		0.00000	101.14760			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.14982		0.00000	101.12893			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.63479		0.00000	100.61392			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.24772		0.00000	100.22167			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.69923		0.00000	101.67444			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.84000	106.43989		8.83000	106.42455			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.61351		0.00000	103.59234			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.97778		0.00000	99.95560			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000	120.35134		3.20000	120.28850			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	135.69604		3.65000	135.77666			366,000,000,000.00	100,000,000	100,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.43926		0.00000	101.41643			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.24156		0.00000	101.21858			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.12855		0.00000	101.10517			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.84965		0.00000	99.82724			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.56957		0.00000	101.54531			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.52000	96.81169		3.52000	96.76030			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.52000	102.23748		3.52000	102.18324			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.86408		0.00000	99.84061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	100.52852	0.00000	100.50361				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.44067	0.00000	101.42325				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.57000	111.22634	10.54000	111.29519				0.00	0	400,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.93669	0.00000	100.90992				0.00	0	500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.66000	135.69604	3.65000	135.77666				0.00	0	11,000,000.00
IV424U	On 12/06/2014	Spot Bond	100.00000	99.56553	100.00000	99.29859				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	94.25289	100.00000	94.01367				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	96.12403	100.00000	96.80156				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	92.53842	100.00000	91.86296				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	88.00857	100.00000	87.39740				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.82992	100.00000	99.01830				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	94.41861	100.00000	93.69231				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	84.48555	100.00000	84.00000				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.14699	0.00000	100.12728				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.87187	0.00000	100.85372				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.25955	0.00000	100.24221				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.83862	5.90000	99.79030				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.49299	6.00000	99.44420				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.37922	6.00000	99.33054				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.26571	6.00000	99.21714				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.90902	6.10000	98.86000				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.45334	6.10000	98.40476				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.51323	0.00000	100.49094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.74864	0.00000	100.72781				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.16619	0.00000	101.14748				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.16833	0.00000	101.14918				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.46745	0.00000	100.44917				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.29810	0.00000	100.27843				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.30025	0.00000	100.27768				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.01196	0.00000	100.03688				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.03936	0.00000	101.01894				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.04643	0.00000	101.02587				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.06057	0.00000	101.03974				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.99692	0.00000	100.97733				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.89072	0.00000	100.87003				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.74316	0.00000	100.72243				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.57111	0.00000	101.54989				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.41113	0.00000	100.39065				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.18326	0.00000	100.16368				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.18138	0.00000	100.16199				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.28996	0.00000	101.26915				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.00367	0.00000	100.98567				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.81552	0.00000	100.79558				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.66295	0.00000	100.64440				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	57.42411	100.00000	57.28499				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.75029	0.00000	100.72878				0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		60.47469	100.00000	60.32658				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.54886	0.00000	101.52910				0.00	0	300,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.74856	100.00000	21.69587				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.08546	0.00000	101.06371				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		84.01826	100.00000	83.82688				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		82.67625	100.00000	82.49374				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		59.38887	100.00000	59.24341				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		68.07921	100.00000	67.95005				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		58.85248	100.00000	58.70991				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.22483	100.00000	66.06440				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		83.13253	100.00000	82.88288				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.11735	0.00000	102.09393				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.84333	0.00000	100.81777				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.77000		138.16002	8.70000	138.81688				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.76865	0.00000	101.74882				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.49563	0.00000	101.47579				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.16090	0.00000	100.13943				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.17876	0.00000	100.16109				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.72547	0.00000	100.70461				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.03000		98.65447	9.01500	98.67033				171,570,000,000.00	19,000,000	1,431,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.18000		96.41797	9.16500	96.44047				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.65500		100.53974	9.59500	100.78524				0.00	0	19,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.77417	0.00000	99.74496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.66000	99.82601	10.65000	99.81127				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.75277	0.00000	99.72091				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.28127	0.00000	100.26113				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.29984	0.00000	100.27836				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.32207	0.00000	100.29899				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.91502	0.00000	100.89794				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.95112	0.00000	99.93484				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.95221	0.00000	99.93628				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.74223	0.00000	98.73904				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.77743	0.00000	97.76006				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.16282	0.00000	99.14672				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.70383	0.00000	98.68763				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	84.01826	100.00000	83.82688				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.66183	0.00000	101.63606				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	62.92256	100.00000	62.77013				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	83.78378	100.00000	83.22148				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.22023	0.00000	101.20210				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.94208	0.00000	100.92286				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.80874	0.00000	101.79013				0.00	0	3,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.27653	0.00000	102.25768				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.57226	0.00000	101.55246				0.00	0	0.00

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	99.92082		0.00000	99.90422			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.20467		0.00000	100.18724			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.40991		0.00000	100.39199			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.53016		0.00000	100.51107			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.87353		0.00000	100.85597			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.90020		0.00000	100.88184			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	98.57143		100.00000	98.22064			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	57.73700		100.00000	57.59713			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.92000	101.66067		8.89000	101.75327			30,328,000,000.00	3,400,000	126,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.81000	101.59078		8.78000	101.68389			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.83753		0.00000	99.81619			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.84942		0.00000	99.82956			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.96856		0.00000	100.94951			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	101.04255		0.00000	101.02350			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	101.05000		0.00000	101.03081			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.08720		0.00000	101.06734			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.73528		0.00000	102.71431			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.87527		0.00000	102.85331			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.26500	102.08948		8.25000	102.09835			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.99000	105.17306		8.96000	105.25927			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.84000	105.05246		9.78000	105.34269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	6.54500	101.13056		6.57000	105.71566			1,309,000,000,000.00	200,000,000	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.42476		0.00000	101.40510			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.47735		0.00000	101.45699			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.85500	103.69902		9.79500	103.91977			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500	102.86005		7.66500	102.85108			0.00	0	5,074,200,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.12307		0.00000	100.09428			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.19000	99.08027		9.17500	99.09415			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.58073		0.00000	101.56011			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.71500	103.86826		9.65500	104.13857			3,647,982,500,000.00	375,500,000	615,500,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.11821		0.00000	100.09022			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.89000	99.07132		8.87500	99.08618			64,008,000,000.00	7,200,000	82,800,000.00
MTN02	On 13/07/2014	Spot Bond	6.03000	104.43935		6.05500	104.41944			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.76000	105.34620		7.75000	105.33461			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.83000	107.44782		8.81500	107.46309			50,331,000,000.00	5,700,000	524,300,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.21170		100.89771	6.19653			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.29478		100.61875	6.27945			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.42191		0.00000	100.40187			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.42782		0.00000	100.40750			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.43062		0.00000	100.41017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.46645		0.00000	100.44437			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.50796		0.00000	100.48399			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.39850		100.00000	0.39753			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.39850		100.00000	0.39753			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.30000	94.37665		9.23000	94.74235			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.61000	101.13002		7.60000	101.12843			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.37500	98.01721		9.31500	98.27597			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.93993		0.00000	100.92266			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.16500	103.03158		9.10500	103.30769			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.36919		0.00000	100.34964			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.63500	102.62790		9.56500	103.04226			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.63610		0.00000	101.61779			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.46033		0.00000	100.44099			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.33941		0.00000	101.32051			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.74045		0.00000	100.72186			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.31334		0.00000	100.29426			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	101.36133		0.00000	101.34293			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.36000	106.14918		7.35000	106.14069			25,024,000,000.00	3,400,000	666,600,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	103.38103		0.00000	103.36211			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.82000	113.32739		8.79000	113.43341			93,492,000,000.00	10,600,000	439,400,000.00
NBK4	On 28/10/2024	Spot Bond		10.94500	33.94345		10.87500	34.15738			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.76000	102.81404		7.75000	102.80109			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.90862		0.00000	100.88752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.95621	0.00000	100.93403				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.11000	103.91372	8.10000	103.90798				36,495,000,000.00	4,500,000	445,500,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.40021	0.00000	101.37958				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.05822	0.00000	101.03869				0.00	0	550,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.60506	0.00000	102.58490				0.00	0	550,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.25280	0.00000	101.23118				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.08567	0.00000	101.06391				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.01526	0.00000	100.03905				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.96596	0.00000	89.94748				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.01186	0.00000	100.03678				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	100.83494	0.00000	100.81403				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.90714	0.00000	100.88445				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.75815	0.00000	100.73702				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.14527	0.00000	101.12279				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.20406	0.00000	86.18495				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.48224	0.00000	101.46412				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.44401	0.00000	100.42197				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.54566	0.00000	101.52440				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.46155	0.00000	101.44140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.17420	0.00000	101.15318				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.41001	0.00000	101.39054				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.35971	0.00000	101.34108				0.00	6,200,000,000	3,100,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.35869	0.00000	101.34008				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.68452	0.00000	100.66481				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.57810	0.00000	101.55647				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.11500	105.53609	10.04500	105.94776				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.56790	0.00000	101.54642				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.15000	104.30386	10.08000	104.72459				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.57810	0.00000	101.55647				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.41076	0.00000	101.39143				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.98088	0.00000	99.96177				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61000	104.56125	8.60000	104.54945				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.94313	0.00000	100.91977				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.13461	0.00000	100.11215				0.00	4,000,000,000	3,000,000,000.00
NED15	On 08/04/2024	Spot Bond	10.20000	103.40928	10.17000	103.56737				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.25443	0.00000	101.23145				0.00	0	800,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.00218	0.00000	100.98486				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.28000	109.93137	12.26500	109.94916				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.07936	0.00000	110.06561				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.02370	0.00000	99.99986				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	164.06977	2.08000	163.98922				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	8.90500	105.45837		8.84500	105.71632			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.91802		0.00000	99.90086			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	99.87933		0.00000	99.86211			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.53500	104.39658		9.47500	104.64782			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.27202		0.00000	100.25148			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.49953		0.00000	100.48060			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.25694		0.00000	100.23748			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.26641		0.00000	100.24628			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.26075		0.00000	100.24102			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.73500	105.29191		9.67500	105.60558			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.26647		0.00000	100.24633			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.27207		0.00000	100.25153			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.26830		0.00000	100.24803			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.93500	104.36480		9.87500	104.61184			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.27969		0.00000	100.25861			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.27584		0.00000	100.25503			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.27773		0.00000	100.25679			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.34715		0.00000	100.32123			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.32430		0.00000	100.30001			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.28338		0.00000	100.26203			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.68000	113.20014		8.65000	113.29239			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11500	119.30676		9.05500	119.66686			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.97500	170.25997		1.97500	170.17691			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.49000	121.65536		9.42000	122.25717			0.00	0	0.00

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		100.79561	0.00000	100.77442				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.70316	0.00000	100.68293				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.46096	0.00000	101.44243				0.00	7,400,000,000	3,700,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.47203	0.00000	101.45040				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.17443	0.00000	100.15374				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.18046	0.00000	100.15910				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.18604	0.00000	100.16143				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.17312	0.00000	100.14424				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.93218	100.00000	15.89358				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.38368	100.00000	41.28233				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.89000		103.59171	6.88000	103.58589			1,504,087,000,000.00	218,300,000	101,700,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.64641	100.00000	14.61093				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.91000	0.00000	98.91000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		64.16598	100.00000	64.00883				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.41600	0.00000	100.39622				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.73958	0.00000	100.72126				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.01806	0.00000	100.00000				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		99.98165	0.00000	99.96330				0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.11353	0.00000	100.09732				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.84374	0.00000	101.82358				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.62266	0.00000	101.60272				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.55124	0.00000	101.53298				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.40925	0.00000	101.39069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.38587	0.00000	101.36761				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.56771	0.00000	101.54726				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.46240	0.00000	101.44314				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.41351	0.00000	101.39489				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.65080	0.00000	101.62929				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.52617	0.00000	101.50606				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.46453	0.00000	101.44523				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.74262	0.00000	101.71995				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.60054	0.00000	101.57945				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.52404	0.00000	101.50396				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.69320	0.00000	100.67386				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.71324	0.00000	100.69336				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.72226	0.00000	100.70214				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.74230	0.00000	100.72163				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.82838	0.00000	100.80537				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.84839	0.00000	100.82483				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.77638	0.00000	100.75411				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66000	104.79953	6.65000	104.78366				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.40000	98.24293	6.42500	98.21921				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.19000	39.58956	8.12000	39.88942				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.66000	111.22472	6.65000	111.21774			1,637,331,686,000,000.00	47,347,100,000	99,575,093,000.00	
R158	On 15/09/2015	Spot Bond	6.66000	111.22472	6.65000	111.21774				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56000	92.08686	6.55000	92.08212				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000	117.21484	6.65000	117.21672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.49000		86.46406		6.48000	86.46815			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.37000		121.12954		8.30000	121.70194		2,286,562,082,354,000.00	67,928,564,200	19,830,099,900.00	
R187P	On 21/12/2026	Spot Bond	8.11000		36.88999		8.04000	37.19460			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.03000		34.42752		7.96000	34.73536			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.57000		281.67945		1.57000	281.54504		32,110,830,060,000.00	20,452,758,000	32,437,432,800.00	
R201	On 21/12/2014	Spot Bond	6.03000		105.41954		6.05500	105.38889		85,626,000,000,000.00	14,200,000,000	76,910,881,800.00	
R202	On 07/12/2033	Spot Bond	1.79000		225.50928		1.80000	225.06480		176,371,139,233,000.00	98,531,362,700	54,562,164,900.00	
R2023	On 28/02/2023	Spot Bond	8.23500		99.04378		8.16500	99.44529		3,468,460,945,500,000.00	21,185,300,000	79,779,999,900.00	
R203	On 15/09/2017	Spot Bond	7.33000		104.45768		7.31500	104.48104		5,289,486,328,000,000.00	21,621,600,000	80,959,230,200.00	
R2030	On 31/01/2030	Spot Bond	8.90500		95.17917		8.84500	95.63209		1,272,735,078,316,000.00	42,923,647,200	40,717,244,400.00	
R2037	On 31/01/2037	Spot Bond	9.19000		96.38710		9.13500	96.85834		447,667,875,000,000.00	48,712,500,000	82,923,800,000.00	
R204	On 21/12/2018	Spot Bond	7.57000		105.27000		7.54000	105.36336		1,383,553,026,467,000.00	82,767,903,100	38,901,941,000.00	
R2048	On 28/02/2048	Spot Bond	9.29000		96.74051		9.23500	97.25591		507,665,985,000,000.00	54,646,500,000	66,790,900,000.00	
R207	On 15/01/2020	Spot Bond	7.85500		100.10865		7.79500	100.35161		4,010,562,069,100,000.00	10,574,420,000	33,644,100,000.00	
R208	On 31/03/2021	Spot Bond	8.01500		94.65403		7.95500	94.93237		2,845,964,857,487,500.00	55,079,832,500	33,933,650,900.00	
R209	On 31/03/2036	Spot Bond	9.11000		74.21117		9.05500	74.60146		4,103,269,718,000,000.00	50,413,800,000	42,820,466,700.00	
R210	On 31/03/2028	Spot Bond	1.76000		168.91790		1.75000	169.03367		58,036,888,096,000.00	32,975,504,600	32,109,251,200.00	
R211	On 31/01/2017	Spot Bond	0.80000		129.87119		0.80000	129.81194		47,503,031,520,000.00	59,378,789,400	57,694,828,200.00	
R212	On 31/01/2022	Spot Bond	1.54000		134.92318		1.54000	134.85890		57,089,922,890,000.00	37,071,378,500	85,536,220,000.00	
R213	On 28/02/2031	Spot Bond	8.92000		85.29744		8.86500	85.69445		924,739,273,132,000.00	03,670,322,100	91,097,079,900.00	
R214	On 28/02/2041	Spot Bond	9.22500		74.80554		9.17000	75.20899		682,455,352,500,000.00	73,978,900,000	37,338,809,100.00	
R226C	On 15/09/2014	Spot Bond	6.00000		98.35094		6.02500	98.32822			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.72000		94.99292		6.71000	94.98302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.56000	92.08686	6.55000	92.08212	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.48000	89.28519	6.47000	89.28511	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.49000	86.46406	6.48000	86.46815	0.00	0	0.00				
R325C	On 21/06/2014	Spot Bond	6.08500	99.73397	6.11000	99.71623	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	6.03500	96.81752	6.06000	96.78887	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.63000	93.41747	6.62000	93.41020	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.50000	90.59594	6.49000	90.59359	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.48000	87.77900	6.47000	87.78102	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.54000	84.89862	6.53000	84.90454	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.30500	80.38068	7.29000	80.40028	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.35500	77.41579	7.34000	77.44015	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.57500	74.03213	7.54500	74.10365	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.55500	71.39298	7.52500	71.47232	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.53500	68.86118	7.50500	68.94772	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.52500	66.39650	7.49500	66.48957	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.81500	62.91784	7.75500	63.12464	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.79500	60.62810	7.73500	60.84500	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.93500	57.80269	7.87500	58.02587	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.90500	55.71805	7.84500	55.94940	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.87500	53.72411	7.81500	53.96283	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.84500	51.81650	7.78500	52.06185	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.80500	50.03460	7.74500	50.28613	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.76500	48.33261	7.70500	48.58972	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.31000	44.14111	8.24000	44.43028	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.27000	42.55219	8.20000	42.84545			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.23000	41.03625	8.16000	41.33306			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.19000	39.58956	8.12000	39.88942			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.15000	38.20859	8.08000	38.51103			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.11000	36.88999	8.04000	37.19460			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.07000	35.63063	8.00000	35.93703			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.03000	34.42752	7.96000	34.73536			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.31668	0.00000	101.29034			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.23375	0.00000	100.20921			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.32893	0.00000	101.30288			0.00		0	2,500,000,000.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.19085	0.00000	101.16613			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.45599	100.00000	16.41612			0.00		0	1,980,000,000.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.09393	100.00000	6.07901			0.00		0	100,000,000.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.66775	100.00000	20.61768			0.00		0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	99.98186	0.00000	99.96345			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.28898	0.00000	101.26746			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.88592	0.00000	99.86607			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.17201	0.00000	102.15252			0.00		0	0.00	
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.94319	0.00000	101.92536			0.00		0	0.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.28018	0.00000	101.26112			0.00		0	0.00	
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.32893	0.00000	100.31248			0.00		0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.88519	0.00000	100.86471			0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.31970	0.00000	100.29867			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	101.02750		0.00000	101.00691			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.63402		0.00000	100.61271			0.00	1,600,000,000	800,000,000.00
RES24	On 09/09/2016	Spot Bond	0.00000	99.92526		0.00000	99.90597			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.09524		0.00000	101.07736			0.00	0	540,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.87858		0.00000	100.85816			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.15924		0.00000	100.13798			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	99.92269		0.00000	99.90273			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.64467		0.00000	100.61520			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.94640		0.00000	101.91512			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.09520		0.00000	101.06245			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.98286		0.00000	100.95349			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.98286		0.00000	100.95349			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.05548		0.00000	102.02415			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.29348		0.00000	102.25868			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.86622		0.00000	99.83875			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.39777		12.35000	106.36255			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	99.91145		0.00000	99.88867			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.31412		100.00000	13.28186			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	99.89647		0.00000	99.87501			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.39317		0.00000	100.37125			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.08050		0.00000	101.05841			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.96811		0.00000	100.94564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.24160		0.00000	100.21626			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.28445		100.00000	2.27898			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.51107		100.00000	15.47308			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.88502		100.00000	22.82958			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.57289		100.00000	13.52332			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.84562		100.00000	22.79027			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.77946		0.00000	100.72301			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.54079		0.00000	101.49706			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.31500		104.47699		9.25500	104.75779			41,917,500,000.00	4,500,000	775,500,000.00
RW23	On 10/12/2023	Spot Bond	9.48500		100.02688		9.41500	100.43556			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.07000		101.18305		10.01500	101.57602			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.73102		0.00000	96.80410			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.91000		106.75531		7.90000	106.75575			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.22011		0.00000	100.19693			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000		100.92032		9.36500	100.93910			0.00	0	3,910,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.91650		0.00000	100.89468			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.75347		0.00000	101.69853			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.78629		0.00000	100.76378			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.93474		0.00000	100.91194			0.00	0	300,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.91794		0.00000	100.89555			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.76000		102.01949		7.75000	102.00769			50,440,000,000.00	6,500,000	1,043,500,000.00
SBK9	On 10/04/2018	Spot Bond	9.17000		98.81573		9.14000	98.88568			38,514,000,000.00	4,200,000	375,800,000.00
SBN27	On 15/09/2015	Spot Bond	8.12000		109.37934		8.11000	109.36819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.98000		109.55433		7.97000	109.54358			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.91000		109.64199		7.90000	109.63143			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.73000		100.47367		8.71500	100.49204			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.05500		109.46053		8.04500	109.44957			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.02000		109.50429		8.01000	109.49343			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		99.77747		0.00000	101.53648			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.78859		0.00000	101.76256			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.29678		0.00000	101.27585			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.38000		103.26293		8.36500	103.28279			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.10749		0.00000	101.08834			0.00	0	1,800,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.44981		0.00000	101.42849			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.55776		0.00000	105.54444			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.16500		109.76291		9.10500	110.05340			0.00	0	1,000,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.02000		100.76743		9.95000	101.22440			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.46194		0.00000	100.43904			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.74883		0.00000	100.73032			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.46056		0.00000	100.43998			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.25354		0.00000	103.23737			0.00	6,000,000,000	5,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.67000		101.07709		8.64000	101.17356		21,058,563,000,000.00	2,428,900,000	3,441,100,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		10.90993		100.00000	10.88551			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.77500		105.10283		9.70500	105.51572			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.97648		0.00000	100.95807			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.07000		93.96525		9.00000	94.42743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.71500	94.64389		9.65500	94.92131			0.00	0	18,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.71000	111.71693		7.70000	111.71345			86,352,000,000.00	11,200,000	318,800,000.00
SBSI11	On 07/12/2023	Spot Bond	2.10000	270.07144		2.10000	269.93859			0.00	0	230,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.44500	127.63034		1.44500	127.56981			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.38962		0.00000	106.62000			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	10.48012		100.00000	10.45473			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	2.07000	125.61398		2.07000	125.55226			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.10714		6.50000	101.08947			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.72448		0.00000	99.70194			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.34299		0.00000	101.32065			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	103.00367		0.00000	102.98230			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.36000	102.19272		9.34500	102.20590			58,968,000,000.00	6,300,000	273,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.75612		0.00000	100.73600			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.12713		0.00000	101.10664			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.41501		0.00000	101.39454			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	101.32051		0.00000	101.30098			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.60644		0.00000	100.58883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.98676		100.00000	13.95288			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.86665		0.00000	99.84665			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		55.81068		100.00000	55.63644			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.96000		106.23169		7.95000	106.22904			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.17000		101.01329		9.14000	101.09002			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.68000		100.61263		8.66500	100.63117			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.32076		0.00000	100.30079			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.29750		0.00000	100.27659			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.63680		0.00000	100.61710			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.29959		0.00000	100.27854			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.74692		0.00000	100.72546			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.43000		106.42523		8.41500	106.42942			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.07320		0.00000	101.05358			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.44505		0.00000	101.42637			0.00	2,000,000,000	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.99636		0.00000	100.97604			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.56500		94.44568		9.50500	94.67571			2,095,691,500,000.00	219,100,000	2,972,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.01647		0.00000	100.03984			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.53460		0.00000	101.51124			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.86274		0.00000	100.84115			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.62300		87.07095		9.56300	87.31765			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.68500		86.79408		9.62500	87.03964			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.27500		104.75705		7.30000	104.72321			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.11500		94.75817		9.05500	94.98142			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.65595		0.00000	101.63400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond			8.51000	101.08691		8.49500	101.10603			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.27000	108.87149		2.27000	108.81739			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.52000	101.66917		8.49000	101.75592			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond			0.00000	100.63556		0.00000	100.61788			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000	100.20850		0.00000	100.18240			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.79000	109.78631		9.72000	110.27691			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000	100.00902		0.00000	100.03489			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond			0.00000	99.69005		0.00000	99.67213			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond			0.00000	101.56975		0.00000	101.54891			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.15000	76.66609		10.09500	77.00115			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000	100.90715		0.00000	100.88608			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000	100.34965		0.00000	100.33016			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond			0.00000	99.88728		0.00000	99.87118			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond			0.00000	99.77223		0.00000	99.75596			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond			0.00000	99.75570		0.00000	99.73942			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond			100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond			0.00000	99.21276		0.00000	99.19636			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond			100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond			0.00000	99.96743		0.00000	99.95114			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond			0.00000	99.90236		0.00000	99.88608			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond			0.00000	99.88618		0.00000	99.86992			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond			0.00000	99.83645		0.00000	99.82009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1087	On 11/08/2014	Spot Bond	0.00000	98.86824	0.00000	98.85183				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.83642	0.00000	99.82007				0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.77164	0.00000	99.75532				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.75517	0.00000	98.73879				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.72196	0.00000	99.70561				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.73857	0.00000	98.72219				0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.75455	0.00000	99.73819				0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.67340	0.00000	99.65707				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.68964	0.00000	98.67326				0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.67371	0.00000	99.65740				0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.61008	0.00000	99.59384				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.62111	0.00000	98.60469				0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.55849	0.00000	99.54213				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.57172	0.00000	98.55530				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12000	108.89294	7.11000	108.88517				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.97000	101.81082	8.90000	102.28036				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	94.96759	100.00000	94.73368				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	89.19209	100.00000	88.97717				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.54658	100.00000	26.48227				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.80158	0.00000	100.78301				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.61715	0.00000	100.59818				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.25355	0.00000	100.23661				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00930	0.00000	100.03504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000		100.23470	0.00000	100.21790				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.37223	0.00000	101.35326				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.44586	0.00000	101.42592				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.76127	0.00000	99.74536				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.51006	0.00000	97.49252				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		97.00317	0.00000	96.98564				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.67329	0.00000	100.65450				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000		104.59064	7.90000	104.58786				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.80964	0.00000	100.79007				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.83226	0.00000	100.81214				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.97125	7.83000	102.94941				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.79721	0.00000	100.77794				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.82547	0.00000	100.80552				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.56420	0.00000	102.54244				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.79721	0.00000	100.77794				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.82547	0.00000	100.80552				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.71807	7.16000	102.69810				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.88083	0.00000	100.85953				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.87631	0.00000	100.85513				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.98458	0.00000	100.96077				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.96993	0.00000	100.94648				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.41066	0.00000	101.37647				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.36041	0.00000	101.32744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.79607	0.00000	100.77683		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.83226	0.00000	100.81214		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.31106	8.73000	103.28668		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.79268	0.00000	100.77352		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.82547	0.00000	100.80552		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	9.04000	100.27331	9.01000	100.34852		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.92972	0.00000	100.91069		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.97684	0.00000	100.95686		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.88309	0.00000	100.86174		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.87066	0.00000	100.84962		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.02527	0.00000	101.00429		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.98233	0.00000	100.95857		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.97782	0.00000	100.95417		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.11125	0.00000	101.08852		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.33246	0.00000	101.30018		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.33693	0.00000	101.30454		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.55913	0.00000	101.52722		0.00		0	0.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.87934	0.00000	100.85899		0.00		0	0.00	
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.49771	101.06155	6.48164		0.00		0	0.00	
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.79268	0.00000	100.77352		0.00		0	0.00	
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.10751	0.00000	101.08951		0.00		0	0.00	
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.89437	0.00000	100.87275		0.00		0	0.00	
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.93949	0.00000	100.91678		0.00		0	0.00	
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.41512	0.00000	101.38082		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.25297		0.00000	101.23415			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.86140		0.00000	100.84147			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.87336		0.00000	100.85315			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.86140		0.00000	100.84147			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.87336		0.00000	100.85315			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.87934		0.00000	100.85899			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.85423		0.00000	100.83446			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.87336		0.00000	100.85315			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.93911		0.00000	100.91739			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.93911		0.00000	100.91739			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.93911		0.00000	100.91739			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.03467		0.00000	101.01076			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.05855		0.00000	101.03409			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.02870		0.00000	101.00493			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.50524		0.00000	101.47052			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.53495		0.00000	101.49955			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.52307		0.00000	101.48794			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.41000		104.14531		8.40000	104.13061			54,665,000,000.00	6,500,000	1,273,500,000.00
TL20	On 22/02/2020	Spot Bond	10.00500		84.78118		9.94500	84.98342			0.00	0	40,000,000.00
TN17	On 14/11/2017	Spot Bond	8.17000		103.72631		8.15500	103.74888			16,910,266,000,000.00	2,069,800,000	4,160,200,000.00
TN20	On 17/09/2020	Spot Bond	9.26500		108.03734		9.20500	108.30282			24,606,913,500,000.00	2,655,900,000	28,477,099,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.76730		100.00000	0.76488			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.48500		108.93538		9.41500	109.36224			0.00	0	10,280,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond			9.62000	101.94246		9.55000	102.38894			10,437,700,000,000.00	1,085,000,000	14,780,000,000.00
TN27	On 14/11/2027	Spot Bond			9.62000	95.15373		9.55000	95.63323			6,046,170,000,000.00	628,500,000	2,951,000,000.00
TNF16	On 10/06/2016	Spot Bond			0.00000	100.56323		0.00000	100.54604			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond			0.00000	101.33818		0.00000	101.31930			0.00	1,013,234,000	2,000,000,000.00
TORQ1	On 15/08/2014	Spot Bond			0.00000	100.45642		0.00000	100.43674			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond			0.00000	100.41677		0.00000	100.39602			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			0.00000	100.42760		0.00000	100.40634			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			0.00000	100.42865		0.00000	100.40733			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			0.00000	100.48177		0.00000	100.45791			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000	100.59185		0.00000	100.56272			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond			0.00000	101.28160		0.00000	101.26361			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000	101.11956		0.00000	101.10022			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000	101.14366		0.00000	101.12391			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000	100.85381		0.00000	100.83572			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000	100.91284		0.00000	100.89349			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000	100.13841		10.00000	100.11071			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000	100.13496		9.75000	100.10795			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	10.13430		100.00000	10.10730			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			100.00000	0.01063		100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000.00
TRAA2	On 14/06/2024	Spot Bond			100.00000	0.01063		100.00000	100.00000			2,010,000,000,000,000.00	20,100,000,000	20,100,000,000.00
TRAB1	On 14/06/2024	Spot Bond			100.00000	0.01662		100.00000	100.00000			700,000,000,000,000.00	7,000,000,000	5,000,000,000.00
TRAC1	On 14/06/2024	Spot Bond			100.00000	0.01063		100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00
TRAD1	On 14/06/2024	Spot Bond			100.00000	0.01063		100.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			100.00000	0.01063		100.00000	100.00000			55,000,000,000,000.00	550,000,000	550,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	98.08435	0.00000	98.06852				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.39246	0.00000	97.37646				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.20293	0.00000	97.18713				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.86334	0.00000	99.84815				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.20907	0.00000	99.19356				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.15117	0.00000	96.13465				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.88583	0.00000	98.86868				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.26584	0.00000	95.24668				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.66272	0.00000	98.64579				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.82532	0.00000	94.81054				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.87323	0.00000	94.85459				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.17029	0.00000	98.15319				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.70384	0.00000	94.68552				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.47767	0.00000	94.45944				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.70330	0.00000	97.68629				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.25431	0.00000	94.23619				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.56433	0.00000	93.54641				0.00	40,000,000	40,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.22927	100.00000	12.19965				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.32132	0.00000	100.30436				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.88328	0.00000	100.86662				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.82466	0.00000	100.80816				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.81662	0.00000	100.79996				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.78818	0.00000	100.77141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC052	On 26/07/2014	Spot Bond	0.00000		100.67903		0.00000	100.66247			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.31597		0.00000	100.29934			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.13304		0.00000	100.11641			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.91865		0.00000	100.89990			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.14970		0.00000	100.13099			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.82468		0.00000	100.80785			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.13370		0.00000	100.11699			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.41500		109.03972		9.35500	109.31971			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.96835		0.00000	100.94588			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.40847		0.00000	101.38417			0.00	0	18,400,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.67000		103.71605		9.65500	103.73101			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.16851		0.00000	101.15085			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.20621		0.00000	101.18675			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.54207		0.00000	100.52178			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.56010		0.00000	100.53916			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.56093		0.00000	100.53996			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.32845		0.00000	101.30720			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.36615		0.00000	101.34434			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02000		110.18573		7.01000	110.18450			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000		240.00544		1.28000	239.89277			0.00	0	6,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.98000		102.07109		6.97000	102.06153			0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.83000		103.24740		7.82000	103.25249			42,282,000,000,000.00	5,400,000,000	12,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.12500		103.71692		8.09500	103.81811			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.48000		102.59155		8.42000	102.85003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.55500	102.49430		8.49500	102.78666			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.61000	93.28393		6.60000	93.27686			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.06500	99.58631		6.09000	99.56807			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	91.55171		6.53000	91.54780			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.04500	97.13644		6.07000	97.10926			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61000	93.26718		6.60000	93.26013			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.51500	67.54896		7.48500	67.63941			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.54612		100.00000	38.47299			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.40295		100.00000	20.36424			0.00	0	0.00
Total for j-Bonds :										52,863,198,692,173,000.00	37,569,574,900	'46 025 760 800.00
Grand Total:										52,863,213,295,178,100.00	37,570,899,992	'46 029 518 421.00