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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2014

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	10.75400	10.75400	10.74060	10.74060			15.05	0.00	0	0.00
\$ / R	On 05/06/2014	Any day expiry	10.77640	10.77640	10.74060	10.74060			15.36	0.00	0	0.00
\$ / R	On 05/06/2014	Any day expiry	10.44	Put	0.20940	0.00021	1.30840	0.00131	23.56	0.00	0	2,000.00
\$ / R	On 10/06/2014	Any day expiry	10.78130		10.78130	10.74720	10.74720		13.83	0.00	0	0.00
\$ / R	On 10/06/2014	Any day expiry	10.66	Put	35.12300	0.03512	48.68450	0.04868	14.93	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.78630		10.78630	10.75220	10.75220		13.82	188,900,471.90	17,513	453,554.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	14.92	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00000	0.00000	15.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	15.65	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.04510	0.00005	0.07330	0.00007	19.67	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.05720	0.00006	0.09410	0.00009	19.46	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.25640	0.00026	0.44560	0.00045	18.15	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.32480	0.00032	0.56670	0.00057	17.95	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.35130	0.00035	0.61380	0.00061	17.88	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.38000	0.00038	0.66460	0.00066	17.81	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.89790	0.00090	1.57310	0.00157	17.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	1.04860	0.00105	1.83450	0.00183	16.91	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	587.84240	0.58784	554.88210	0.55488	16.57	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	302.56040	0.30256	275.14340	0.27514	302.560	15.13	4,235,845.60	14,000	17,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	16.26040	0.01626	22.94340	0.02294	16.260	15.13	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	26.34050	0.02634	35.48760	0.03549	26.341	14.82	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	218.35700	0.21836	194.61270	0.19461	218.357	14.69	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	38.76620	0.03877	50.41440	0.05041	38.766	14.56	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	43.84380	0.04384	56.39740	0.05640	43.844	14.47	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	165.22110	0.16522	194.15580	0.19416	165.221	14.44	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	39.07520	0.03908	35.63230	0.03563	39.075	14.75	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	36.93220	0.03693	33.78090	0.03378	36.932	14.81	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	29.37480	0.02937	27.23260	0.02723	29.375	15.06	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	243.07480	0.24307	275.03260	0.27503	243.075	15.06	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	26.14930	0.02615	24.42400	0.02442	26.149	15.18	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	16.25440	0.01625	15.71370	0.01571	16.254	15.68	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	14.40180	0.01440	14.05830	0.01406	14.402	15.80	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	13.55270	0.01355	13.29560	0.01330	13.553	15.87	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	9.97850	0.00998	10.05190	0.01005	9.979	16.18	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	8.82030	0.00882	8.98570	0.00899	8.820	16.30	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.66890	0.00167	2.06740	0.00207	1.669	18.68	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1.06430	0.00106	1.36470	0.00136	1.064	19.64	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.21030	0.00021	0.28170	0.00028	0.210	23.26	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,213.91030	1.21391	1,248.08170	1.24808	1,213.910	23.26	606,955.15	500	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.16930	0.00017	0.22850	0.00023	0.169	23.62	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.07760	0.00008	0.10700	0.00011	0.078	25.01	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.79330	10.79330	10.75910	10.75910		13.03	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	441.44100	0.44144	410.68690	0.41069	441.441	14.35	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	17.47890	0.01748	23.43290	0.02343	17.479	14.02	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	24.13380	0.02413	31.57660	0.03158	24.134	13.87	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	297.43380	0.29743	270.67660	0.27068	297.434	13.87	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	29.06740	0.02907	37.51130	0.03751	29.067	13.78	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	141.86800	0.14187	123.56380	0.12356	141.868	13.24	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	129.91590	0.12992	112.54560	0.11255	129.916	13.18	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.79500	10.79500	10.76080	10.76080		13.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	18.58040	0.01858	24.70340	0.02470	18.580	13.81	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	300.57350	0.30057	273.99470	0.27399	300.573	13.69	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	25.57350	0.02557	33.19470	0.03319	25.573	13.69	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.79670	10.79670	10.76250	10.76250		13.03	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.80710	10.80710	10.77270	10.77270		12.74	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	19.72950	0.01973	25.95950	0.02596	19.730	12.51	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	378.17550	0.37818	350.28180	0.35028	378.176	12.52	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	21.07550	0.02108	27.58180	0.02758	21.076	12.52	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	303.79940	0.30380	278.66980	0.27867	303.799	12.57	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	36.69940	0.03670	45.96980	0.04597	36.699	12.57	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	295.96700	0.29597	271.17340	0.27117	295.967	12.58	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	38.86700	0.03887	48.47340	0.04847	38.867	12.58	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.80890	10.80890	10.77440	10.77440		12.74	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.81060	10.81060	10.77620	10.77620		12.75	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00850	0.00001	0.00980	0.00001	0.009	27.28	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	134.64590	0.13465	121.82140	0.12182	134.646	12.86	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 30/06/2014	Any day expiry		10.81580	10.81580	10.78130	10.78130		12.52	0.00	0	201.00
\$ / R	10.80	Put	Any day expiry	136.33750	0.13634	156.93890	0.15694	136.338	12.52	0.00	0	500.00	
\$ / R	12.40	Call	Any day expiry	0.98710	0.00099	0.85840	0.00086	0.987	19.92	0.00	0	500.00	
\$ / R		On 28/07/2014	Any day expiry		10.86470	10.86470	10.82970	10.82970		12.49	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.07660	0.00008	0.08650	0.00009	0.077	20.83	0.00	0	4,700.00	
\$ / R	10.82	Call	Any day expiry	229.88880	0.22989	213.89470	0.21389	229.889	12.43	0.00	0	4,700.00	
\$ / R		On 29/07/2014	Any day expiry		10.86650	10.86650	10.83140	10.83140		12.50	0.00	0	348.00
\$ / R	10.80	Put	Any day expiry	176.53960	0.17654	194.97820	0.19498	176.540	12.41	0.00	0	500.00	
\$ / R	12.62	Call	Any day expiry	4.67700	0.00468	4.44220	0.00444	4.677	17.98	0.00	0	500.00	
\$ / R		On 22/08/2014	Any day expiry		10.90920	10.90920	10.87370	10.87370		12.61	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	46.69800	0.04670	52.62780	0.05263	46.698	11.60	0.00	0	19,547.00	
\$ / R	12.07	Call	Any day expiry	45.12110	0.04512	41.60270	0.04160	45.121	17.20	0.00	0	19,547.00	
\$ / R		On 27/08/2014	Any day expiry		10.91820	10.91820	10.88260	10.88260		12.55	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	202.14750	0.20215	218.10110	0.21810	202.148	12.36	0.00	0	500.00	
\$ / R	12.83	Call	Any day expiry	20.03790	0.02004	18.22300	0.01822	20.038	19.69	0.00	0	500.00	
\$ / R		On 28/08/2014	Any day expiry		10.92000	10.92000	10.88440	10.88440		12.54	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.37780	0.00038	0.40520	0.00041	0.378	19.16	0.00	0	5,000.00	
\$ / R	10.96	Call	Any day expiry	249.31940	0.24932	233.25030	0.23325	249.319	12.77	0.00	0	5,000.00	
\$ / R		On 15/09/2014	Foreign Exchange Future		10.95300	10.95300	10.91720	10.91720		12.67	209,410,407.00	19,119	404,010.00
\$ / R	8.80	Put	Foreign Exchange Future	2.03790	0.00204	2.05210	0.00205	2.038	16.81	0.00	0	920.00	
\$ / R	8.88	Put	Foreign Exchange Future	2.30330	0.00230	2.32920	0.00233	2.303	16.42	0.00	0	26,804.00	
\$ / R	8.90	Put	Foreign Exchange Future	2.37540	0.00238	2.40460	0.00240	2.375	16.33	0.00	0	15,296.00	
\$ / R	9.00	Put	Foreign Exchange Future	2.77480	0.00277	2.82430	0.00282	2.775	15.85	0.00	0	35,000.00	
\$ / R	9.78	Put	Foreign Exchange Future	10.44300	0.01044	11.10810	0.01111	10.443	12.10	0.00	0	920.00	
\$ / R	10.00	Put	Foreign Exchange Future	20.78800	0.02079	23.65530	0.02366	20.788	11.72	0.00	0	72,800.00	
\$ / R	10.10	Put	Foreign Exchange Future	29.32780	0.02933	32.91900	0.03292	29.328	11.69	0.00	0	600.00	
\$ / R	10.19	Put	Foreign Exchange Future	39.30020	0.03930	43.63930	0.04364	39.300	11.66	0.00	0	6,220.00	
\$ / R	10.21	Put	Foreign Exchange Future	41.85120	0.04185	46.36900	0.04637	41.851	11.65	0.00	0	15,296.00	
\$ / R	10.23	Put	Foreign Exchange Future	44.53480	0.04453	49.23610	0.04924	44.535	11.64	0.00	0	27,284.00	
\$ / R	10.25	Put	Foreign Exchange Future	47.35340	0.04735	52.24270	0.05224	47.353	11.64	0.00	0	10,800.00	
\$ / R	10.30	Put	Foreign Exchange Future	55.02610	0.05503	60.40510	0.06041	55.026	11.62	0.00	0	7,700.00	
\$ / R	10.38	Put	Foreign Exchange Future	69.30340	0.06930	76.65480	0.07665	69.303	11.59	0.00	0	250.00	
\$ / R	10.40	Call	Foreign Exchange Future	626.28610	0.62629	598.85130	0.59885	626.286	11.59	0.00	0	2,000.00	
\$ / R	10.48	Put	Foreign Exchange Future	94.22590	0.09423	103.84240	0.10384	94.226	11.74	0.00	0	4,000.00	
\$ / R	10.50	Put	Foreign Exchange Future	100.02490	0.10002	109.95390	0.10995	100.025	11.78	0.00	0	10,000.00	
\$ / R	10.50	Call	Foreign Exchange Future	553.02490	0.55302	527.15390	0.52715	553.025	11.78	0.00	0	16,362.00	
\$ / R	10.51	Call	Foreign Exchange Future	546.00920	0.54601	520.29580	0.52030	546.009	11.80	0.00	0	5,000.00	
\$ / R	10.55	Put	Foreign Exchange Future	115.52840	0.11553	126.24330	0.12624	115.528	11.88	0.00	0	10,000.00	
\$ / R	10.57	Call	Foreign Exchange Future	505.13590	0.50514	480.36950	0.48037	505.136	11.92	0.00	0	5,000.00	
\$ / R	10.57	Put	Foreign Exchange Future	122.13590	0.12214	133.16950	0.13317	122.136	11.92	0.00	0	4,000.00	
\$ / R	10.59	Put	Foreign Exchange Future	128.98050	0.12898	140.32920	0.14033	128.980	11.96	0.00	0	20,000.00	
\$ / R	10.60	Call	Foreign Exchange Future	485.49040	0.48549	461.19750	0.46120	485.490	11.98	0.00	0	600.00	
\$ / R	10.60	Put	Foreign Exchange Future	132.49040	0.13249	143.99750	0.14400	132.490	11.98	0.00	0	9,000.00	
\$ / R	10.65	Put	Foreign Exchange Future	150.93330	0.15093	163.22780	0.16323	150.933	12.08	0.00	0	9,000.00	
\$ / R	10.67	Call	Foreign Exchange Future	441.72510	0.44173	418.53550	0.41854	441.725	12.12	0.00	0	5,000.00	
\$ / R	10.71	Put	Foreign Exchange Future	175.02780	0.17503	0.00000	0.00000	175.028	12.20	3,528,385.42	20,159	20,159.00	
\$ / R	10.83	Put	Foreign Exchange Future	229.61080	0.22961	244.69880	0.24470	229.611	12.43	0.00	0	6,500.00	
\$ / R	10.84	Call	Foreign Exchange Future	347.54110	0.34754	326.98130	0.32698	347.541	12.45	0.00	0	5,000.00	

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Put	249.67250		0.24967		265.36430	0.26536	249.673	12.51	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	304.46280		0.30446		286.42590	0.28643	304.463	12.63	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	275.89700		0.27590		259.77430	0.25977	275.897	12.85	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	237.26270		0.23726	0.00000	0.00000		237.263	13.24	6,797,576.36	28,650	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	146.25540		0.14626	136.36420	0.13636		146.255	14.52	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	142.47880		0.14248	132.88490	0.13288		142.479	14.59	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	140.63510		0.14064	131.18530	0.13119		140.635	14.63	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	687.63510		0.68764	713.98530	0.71399		687.635	14.63	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	138.85370		0.13885	129.50930	0.12951		138.854	14.66	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	77.30500		0.07731	71.80750	0.07181		77.305	16.50	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,124.30500		1.12430	1,154.60750	1.15461		1,124.305	16.50	562,152.50	500	500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	57.06800		0.05707	52.71390	0.05271		57.068	17.44	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	52.33530		0.05234	48.31450	0.04831		52.335	17.71	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	50.15580		0.05016	46.29090	0.04629		50.156	17.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	47.59350		0.04759	43.91190	0.04391		47.594	18.01	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	34.99830		0.03500	32.23750	0.03224		34.998	19.06	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.96610		10.96610	10.93020	10.93020			12.68	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	104.87030		0.10487	113.74580	0.11375		104.870	11.83	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	117.22330		0.11722	126.87680	0.12688		117.223	11.90	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.97360		10.97360	10.93770	10.93770			12.71	5,498,250.00	500	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	222.73550		0.22274	237.60490	0.23760		222.735	12.43	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	32.29490		0.03229	29.82800	0.02983		32.295	20.01	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.97930		10.97930	10.94330	10.94330			12.82	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.25210		0.00125	1.25910	0.00126		1.252	18.64	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	325.38790		0.32539	306.69040	0.30669		325.388	12.74	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.03570		11.03570	10.99910	10.99910			12.96	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	2.30950		0.00231	2.32200	0.00232		2.309	18.07	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	239.05640		0.23906	253.16390	0.25316		239.056	12.45	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	285.07480		0.28507	270.55640	0.27056		285.075	13.57	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	47.67990		0.04768	45.94560	0.04595		47.680	20.14	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.04700		11.04700	11.01030	11.01030			12.94	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	60.47760		0.06048	64.16520	0.06417		60.478	12.09	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	152.56790		0.15257	144.47370	0.14447		152.568	15.57	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.08650		11.08650	11.04930	11.04930			13.02	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	248.29620		0.24830	262.02530	0.26203		248.296	12.42	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	61.77240		0.06177	60.39000	0.06039		61.772	20.89	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.09220		11.09220	11.05490	11.05490			13.02	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.42850		0.00343	3.47810	0.00348		3.429	17.53	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	343.07980		0.34308	327.18970	0.32719		343.080	13.45	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.11710		11.11710	11.08000	11.08000			13.01	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.11910		11.11910	11.08200	11.08200			13.01	21,682,245.00	1,950	54,338.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.08990		0.01209	12.01900	0.01202		12.090	14.73	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	21.74580		0.02175	22.02600	0.02203		21.746	13.82	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	38.08730		0.03809	39.18000	0.03918		38.087	12.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	44.83030		0.04483	46.30080	0.04630		44.830	12.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	54.45180		0.05445	56.48510	0.05649		54.452	12.37	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,086.24430		1.08624	1,051.96870	1.05197		1,086.244	12.30	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	67.14430		0.06714	69.96870	0.06997		67.144	12.30	0.00	0	6,581.00

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	10.30	Call	918.80590		0.91881		886.59530	0.88660	918.806	12.16	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	107.51260		0.10751		112.89370	0.11289	107.513	12.13	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	111.58920		0.11159		117.22850	0.11723	111.589	12.11	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	115.78790		0.11579		121.68980	0.12169	115.788	12.10	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	129.12090		0.12912		135.85560	0.13586	129.121	12.06	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	143.60580		0.14361		151.23010	0.15123	143.606	12.01	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	156.59600		0.15660		165.00440	0.16500	156.596	11.98	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	211.93080		0.21193		223.03370	0.22303	211.931	12.26	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	613.30910		0.61331		587.87220	0.58787	613.309	12.32	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	607.48970		0.60749		582.24370	0.58224	607.490	12.34	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	263.43600		0.26344		276.81350	0.27681	263.436	12.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	541.10910		0.54111		518.15440	0.51815	541.109	12.56	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	316.16560		0.31617		331.66220	0.33166	316.166	12.69	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	352.38570		0.35239		369.22990	0.36923	352.386	12.83	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	407.59240		0.40759		426.33370	0.42633	407.592	13.01	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	469.43750		0.46944		489.68730	0.48969	469.438	13.29	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	281.70430		0.28170		269.46010	0.26946	281.704	14.25	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	191.67490		0.19167		183.34280	0.18334	191.675	15.52	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	190.12300		0.19012		181.86020	0.18186	190.123	15.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	176.85940		0.17686		169.17930	0.16918	176.859	15.80	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	152.38470		0.15238		145.78710	0.14579	152.385	16.33	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	151.20950		0.15121		144.66530	0.14467	151.210	16.36	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	92.30120		0.09230		88.42800	0.08843	92.301	18.27	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	88.86650		0.08887		85.15080	0.08515	88.866	18.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	79.63630		0.07964		76.34630	0.07635	79.636	18.93	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	78.70110		0.07870		75.45420	0.07545	78.701	18.98	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	50.98290		0.05098		48.69740	0.04870	50.983	24.67	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.12520		11.12520		11.08800	11.08800		13.12	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	253.94080		0.25394		267.86370	0.26786	253.941	12.41	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	71.20130		0.07120		71.55580	0.07156	71.201	21.21	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.14160		11.14160		11.10410	11.10410		13.11	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.32260		0.00432		4.24790	0.00425	4.323	17.12	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	410.34580		0.41035		393.76490	0.39376	410.346	13.24	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.21500		11.21500		11.17640	11.17640		13.21	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.46000		0.00546		5.45830	0.00546	5.460	16.57	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	263.65720		0.26366		278.62250	0.27862	263.657	12.43	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	484.12670		0.48413		466.99870	0.46700	484.127	13.21	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	98.72230		0.09872		98.37890	0.09838	98.722	22.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.27200		11.27200		11.23260	11.23260		13.29	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	268.04710		0.26805		282.46090	0.28246	268.047	12.42	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	116.60830		0.11661		114.44110	0.11444	116.608	22.92	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.27410		11.27410		11.23460	11.23460		13.29	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.75760		0.00676		7.06690	0.00707	6.758	16.34	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	565.27970		0.56528		546.32350	0.54632	565.280	13.10	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31170		11.31170		11.27200	11.27200		13.40	35,631,855.00	3,150	16,750.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	90.93250		0.09093		95.16070	0.09516	90.933	12.38	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	130.85270		0.13085		136.98610	0.13699	130.853	12.32	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	176.68830		0.17669		184.89450	0.18489	176.688	12.32	0.00	0	23,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	249.54200	0.24954	0.00000	0.00000	249.542	12.32	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	314.93350	0.31493	331.65070	0.33165	314.933	12.62	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	332.14290	0.33214	322.38510	0.32239	332.143	15.01	1,660,714.50	5,000	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	227.92060	0.22792	221.76840	0.22177	227.921	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	178.10680	0.17811	173.68380	0.17368	178.107	17.43	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	130.99640	0.13100	130.87840	0.13088	130.996	21.29	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33510	11.33510	11.29530	11.29530		13.53	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	271.88360	0.27188	286.95790	0.28696	271.884	12.43	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	128.08300	0.12808	124.05910	0.12406	128.083	23.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.40320	11.40320	11.36320	11.36320		13.65	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	278.73000	0.27873	289.70930	0.28971	278.730	12.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	129.39070	0.12939	127.08770	0.12709	129.391	23.01	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.46500	11.46500	11.42470	11.42470		13.75	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	284.10660	0.28411	294.45770	0.29446	284.107	12.63	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	131.84730	0.13185	123.11470	0.12311	131.847	23.01	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.50550	11.50550	11.46510	11.46510		13.86	0.00	0	3,350.00
\$ / R	On 26/06/2015	Any day expiry			11.52890	11.52890	11.48850	11.48850		14.00	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	291.63820	0.29164	303.67340	0.30367	291.638	12.78	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	125.54660	0.12555	120.98370	0.12098	125.547	22.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.59930	11.59930	11.55870	11.55870		14.15	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	299.54950	0.29955	310.24030	0.31024	299.550	12.93	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	131.84020	0.13184	123.51760	0.12352	131.840	22.65	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.66110	11.66110	11.62050	11.62050		14.28	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	305.45930	0.30546	316.12190	0.31612	305.459	13.04	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	124.30900	0.12431	122.05580	0.12206	124.309	22.31	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.69940	11.69940	11.65880	11.65880		14.38	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.72930	11.72930	11.68860	11.68860		14.47	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	310.16240	0.31016	321.03770	0.32104	310.162	13.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	129.39300	0.12939	121.69630	0.12170	129.393	22.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.79320	11.79320	11.75250	11.75250		14.57	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	315.11240	0.31511	325.03940	0.32504	315.112	13.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	135.49990	0.13550	131.34820	0.13135	135.500	22.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.85290	11.85290	11.81210	11.81210		14.65	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	317.86700	0.31787	328.55720	0.32856	317.867	13.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	122.98840	0.12299	119.41570	0.11942	122.988	21.86	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.90840	11.90840	11.86740	11.86740		14.71	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	319.58890	0.31959	330.27110	0.33027	319.589	13.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	112.18450	0.11218	110.58150	0.11058	112.185	21.63	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.78630	10.78630	10.75220	10.75220		13.82	3,311,394.10	307	1,064.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	18,739.51240	0.18740	21,741.67950	0.21742	18,739.512	14.62	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.95300	10.95300	10.91720	10.91720		12.67	175,248.00	16	176.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.11910	11.11910	11.08200	11.08200		13.01	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	61,916.99030	0.61917	59,358.67320	0.59359	61,916.990	12.30	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.31170	11.31170	11.27200	11.27200		13.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.06760	18.06760	17.99630	17.99630		15.94	74,962,472.40	4,149	16,885.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.20	0.00	0	1,123.00

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	16.50	Put	0.32290		0.00032		0.36740	0.00037	0.323	20.11	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.64840		0.00065		0.74680	0.00075	0.648	19.58	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	1.22880		0.00123		1.43080	0.00143	1.229	19.08	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	1.84110		0.00184		2.15800	0.00216	1.841	18.76	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	7.53080		0.00753		9.26700	0.00927	7.531	17.70	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	550.79900		0.55080	487.49530	0.48750	550.799	16.98	0.00	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	111.37100		0.11137	135.11470	0.13511	111.371	16.25	0.00	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	90.65600		0.09066	72.39280	0.07239	90.656	16.45	0.00	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	440.30360		0.44030	500.09040	0.50009	440.304	16.73	0.00	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	2.28440		0.00228	2.10930	0.00211	2.284	21.74	0.00	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.44250		0.00144	1.30480	0.00130	1.443	23.43	0.00	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.33360		18.33360	18.25920	18.25920			12.43	9,350,136.00	510	28,271.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	29.85280		0.02985	31.80810	0.03181	29.853	12.70	0.00	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	110.56000		0.11056	120.49850	0.12050	110.560	11.57	0.00	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	396.04140		0.39604	369.89380	0.36989	396.041	12.82	0.00	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.59670		18.59670	18.51980	18.51980			12.69	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	626.31160		0.62631	664.89570	0.66490	626.312	12.59	0.00	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.73130		18.73130	18.65230	18.65230			12.63	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	484.61820		0.48462	520.06170	0.52006	484.618	12.08	0.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	623.94220		0.62394	664.52660	0.66453	623.942	12.37	0.00	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	694.80960		0.69481	737.68080	0.73768	694.810	12.51	0.00	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	232.80450		0.23280	221.70710	0.22171	232.805	15.58	0.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	165.78480		0.16578	158.01730	0.15802	165.785	16.19	0.00	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	164.11950		0.16412	156.43630	0.15644	164.120	16.20	0.00	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.89660		18.89660	18.81500	18.81500			12.75	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.19260		19.19260	19.10930	19.10930			13.65	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10507		0.10507	0.10498	0.10498			15.99	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10675		0.10675	0.10665	0.10665			13.18	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10844		0.10844	0.10834	0.10834			14.78	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11042		0.11042	0.11029	0.11029			14.46	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.68980		14.68980	14.64540	14.64540			15.30	77,283,037.80	5,261	69,935.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1.83350		0.00183	2.07520	0.00208	1.833	17.90	0.00	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	2.41170		0.00241	2.74930	0.00275	2.412	17.67	0.00	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	13.02910		0.01303	16.37030	0.01637	13.029	16.70	0.00	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	44.87110		0.04487	56.05110	0.05605	44.871	16.06	0.00	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	295.70730		0.29571	264.81450	0.26481	295.707	15.93	0.00	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	239.83430		0.23983	275.10360	0.27510	239.834	15.78	0.00	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	32.82940		0.03283	28.90890	0.02891	32.829	16.48	0.00	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.37320		0.00037	0.36540	0.00037	0.373	23.92	0.00	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.31690		0.00032	0.31050	0.00031	0.317	24.17	0.00	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.91830		14.91830	14.87140	14.87140			12.83	16,589,149.60	1,112	20,092.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	23.94580		0.02395	26.07240	0.02607	23.946	11.85	0.00	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	74.54330		0.07454	78.23470	0.07823	74.543	11.86	0.00	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	142.54630		0.14255	150.12600	0.15013	142.546	12.05	0.00	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	151.64090		0.15164	159.57390	0.15957	151.641	12.09	0.00	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	175.18700		0.17519	158.17860	0.15818	175.187	14.44	0.00	0.00	0	21,000.00

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 15/09/2014	Foreign Exchange Future	16.34	Call	92.14170		0.09214		81.79930	0.08180	92.142	15.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.14840		15.14840		15.09950	15.09950		13.06	1,378,504.40	91	9,484.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	60.35600		0.06036		61.71600	0.06172	60.356	12.40	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	82.77970		0.08278		87.46880	0.08747	82.780	12.04	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	251.81630		0.25182		233.47540	0.23348	251.816	14.95	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.41690		15.41690		15.36380	15.36380		13.46	0.00	0	1,400.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.69040		15.69040		15.63540	15.63540		13.79	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.79000		490.79000		491.59600	491.59600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			498.19700		498.19700		499.02000	499.02000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			506.01200		506.01200		506.85200	506.85200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			422.53400		422.53400		422.87900	422.87900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			428.91100		428.91100		429.26500	429.26500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.35900		495.35900		495.87100	495.87100			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			502.83400		502.83400		503.35900	503.35900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			450.43100		450.43100		450.95600	450.95600			0.00	0	647.00
ALBI	On 06/11/2014	Index Future			457.22800		457.22800		457.76600	457.76600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.40100		464.40100		464.95100	464.95100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.99660		9.99660		9.94070	9.94070		12.57	29,989,800.00	3,000	5,492.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.17530		0.00018		0.28310	0.00028	0.175	18.51	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	307.46430		0.30746		257.37340	0.25737	307.464	14.93	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	1.17520		0.00118		1.00250	0.00100	1.175	18.95	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.08500		10.08500		10.02740	10.02740		11.55	15,480,475.00	1,535	10,780.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17590		10.17590		10.11730	10.11730		11.64	1,424,626.00	140	460.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	86.29910		0.08630		93.73190	0.09373	86.299	11.65	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	404.36950		0.40437		366.95780	0.36696	404.369	11.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	163.87470		0.16387		146.67120	0.14667	163.875	12.75	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.28490		10.28490		10.22420	10.22420		11.99	0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.39450		10.39450		10.33440	10.33440		12.22	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.85280		9.85280		9.85440	9.85440		11.70	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.98280		9.98280		9.98290	9.98290		10.98	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.11290		10.11290		10.11210	10.11210		11.97	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			92.82320		92.82320		-64.58130	-64.58130			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			803.85220		803.85220		743.78830	743.78830			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			886.99770		886.99770		823.96480	823.96480			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			94.21620		94.21620		-7.51670	-7.51670			0.00	0	4,362.00

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 CAFK	On 12/12/2014	Can-Do Future		750.51370	750.51370		690.95230	690.95230			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		113.77760	113.77760		98.70650	98.70650			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		217.37740	217.37740		159.24080	159.24080			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future		133.03750	133.03750		89.59730	89.59730			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.04290	12.04290		11.98960	11.98960		15.87	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.24110	12.24110		12.18610	12.18610		13.24	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.44050	12.44050		12.38410	12.38410		13.48	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.67340	12.67340		12.61390	12.61390		13.85	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.72310	1.72310		1.71940	1.71940		12.69	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74080	1.74080		1.73740	1.73740		12.29	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.76050	1.76050		1.75720	1.75720		12.78	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.12903	123.12903		123.00749	123.00749			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.52097	123.52097		123.39995	123.39995			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		9.83689	83.08506		9.82511	83.17000			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.94084	80.55417		9.92844	80.64203			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.04417	81.81880		10.03119	81.90920			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		449.49700	449.49700		449.94900	449.94900			0.00	0	512.00
GOVI	On 06/11/2014	GOVI		456.28000	456.28000		456.74400	456.74400			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.43700	463.43700		463.91200	463.91200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.07112	117.07112		117.18341	117.18341			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.85238	118.85238		118.96865	118.96865			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		121.22268	121.22268		121.10239	121.10239			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		123.06701	123.06701		122.94743	122.94743			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		120.96114	120.96114		120.84154	120.84154			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		121.45572	121.45572		121.33703	121.33703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/08/2014	Bond Future	126.57538		126.57538		126.44781	126.44781			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.50105		128.50105		128.37413	128.37413			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	215.27700		215.27700		215.34500	215.34500			2,152,770.00	1	1,267.00
IGOV	On 06/11/2014	Index Future	218.55200		218.55200		218.62300	218.62300			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.00600		222.00600		222.08000	222.08000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.28500		584.28500		584.09300	584.09300			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.14900		593.14900		592.95600	592.95600			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	142.37925		142.37925		142.28471	142.28471			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		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.13000		93.87000		6.15000	93.85000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.31000		93.69000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.39000		93.61000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.85000		93.15000		6.82000	93.18000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.10000		92.90000		7.05000	92.95000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.28000		92.72000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.44000		92.56000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.59000		92.41000		7.55000	92.45000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.08610		9.08610		9.06450	9.06450		11.93	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.17050		9.17050		9.14700	9.14700		8.87	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.23380		9.23380		9.20930	9.20930		10.26	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.36190		1.36190		1.36210	1.36210			0.00	0	300.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36200		1.36200		1.36220	1.36220			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.36240		1.36240		1.36250	1.36250			0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.52810		9.52810	0.10495	9.53740	9.53740		14.66	0.00	0	0.00
R / ¥EN	On 15/09/2014	Foreign Exchange Future	9.52240		9.52240	0.10495	9.53160	9.53160		13.62	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.87327		112.34649		6.83933	112.38351		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future	7.12029		107.22932		7.07292	107.26915		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.49138		108.91319		7.42002	108.95519		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.44294		117.06554		8.43574	117.12598		10.06	305,541,059.40	2,610	46,297.00
R186	On 07/08/2014	Bond Future	7.60	Call	148.90000		0.14890		178.65000	0.17865	148.900	9.81	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	632.56000		0.63256		699.25000	0.69925	632.560	9.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,269.84000		1.26984	1,356.73000	1.35673		1,269.840	10.06	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	2,041.31000		2.04131	2,076.37000	2.07637		2,041.310	10.15	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	1,109.53000		1.10953	1,147.10000	1.14710		1,109.530	10.30	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	627.76000		0.62776	659.07000	0.65907		627.760	10.43	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	276.14000		0.27614	297.60000	0.29760		276.140	10.57	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.52357		118.83243		8.51581	118.89620		10.09	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,245.01000		1.24501	1,284.26000	1.28426		1,245.010	10.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.60018		115.40180		8.59193	115.46819		10.46	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			284.60476		284.60476		284.77411	284.77411			0.00	0	905.00
R197	On 06/11/2014	Bond Future			288.93430		288.93430		289.11186	289.11186			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			6.07452		102.14800		6.07318	102.14849		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			228.21133		228.21133		227.98822	227.98822		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.68271		231.68271		231.46106	231.46106			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			8.33089		99.96430		8.31355	100.06660		8.18	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.42439		97.55250		8.40596	97.65834		8.61	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.51610		99.08363		8.49661	99.19248		8.47	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			7.49978		105.38815		7.46723	105.47774		2.93	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	41.40000		0.04140		56.02000	0.05602	41.400	2.84	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.63987		102.81527		7.60322	102.90836		3.08	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	163.60000		0.16360		183.79000	0.18379	163.600	2.99	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	230.39000		0.23039		256.01000	0.25601	230.390	3.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.78687		104.42922		7.74558	104.52520		3.05	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	933.06000		0.93306		997.16000	0.99716	933.060	3.04	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future			8.95138		92.37029		8.94428	92.42580			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.03258		93.76514		9.02499	93.82350			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.11162		91.22990		9.10361	91.29047			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.20877		93.59289		9.20156	93.65722			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.28725		95.00629		9.27959	95.07363			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.36379		92.24009		9.35574	92.30981			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.70448		102.19788		7.67732	102.29759		4.40	0.00	0	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	632.94000		0.63294		604.47000	0.60447	632.940	4.48	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.81843		103.74033		7.78869	103.84367		4.40	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	925.33000		0.92533		894.67000	0.89467	925.330	4.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.93017		101.33358		7.89771	101.44001		4.53	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			9.29861		98.29362		9.25020	98.76680			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.37650		95.35073		9.32641	95.83304			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.45277		96.84747		9.40099	97.33867			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			7.96073		97.46069		7.94403	97.53179		5.75	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.06544		98.93200		8.04725	99.00625		5.76	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.16913		96.84348		8.14946	96.92027		5.87	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			8.10649		95.60209		8.09967	95.63510		6.84	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	734.45000		0.73445		745.26000	0.74526	734.450	6.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.20491		93.64670		8.19734	93.68213		7.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,166.09000		1.16609		1,179.23000	1.17923	1,166.090	7.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.30015		95.11677		8.29190	95.15406		6.91	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			9.13759		75.24648		9.12495	75.33947		15.11	0.00	0	25,211.00
R209	On 06/11/2014	Bond Future			9.21275		73.23566		9.19954	73.33153		15.80	0.00	0	0.00

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	8.50	Call	1,077.56000		1.07756		1,148.89000	1.14889	1,077.560	15.54	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,167.76000		2.16776		2,264.70000	2.26470	2,167.760	15.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,318.99000		2.31899		2,418.25000	2.41825	2,318.990	15.80	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,477.69000		2.47769		2,578.76000	2.57876	2,477.690	15.83	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	2,116.73000		2.11673		2,133.91000	2.13391	2,116.730	16.13	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,905.03000		1.90503		1,924.00000	1.92400	1,905.030	16.18	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,138.89000		1.13889		1,160.93000	1.16093	1,138.890	16.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,058.92000		1.05892		1,080.82000	1.08082	1,058.920	16.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	979.42000		0.97942		1,001.09000	1.00109	979.420	16.45	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.28473		74.38544		9.27099	74.48388		15.76	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			170.94108		170.94108		170.77451	170.77451			0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.50205		171.50205		171.33659	171.33659			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			130.01181		130.01181		129.89433	129.89433			0.00	0	390.00
R211	On 06/11/2014	Bond Future			131.99001		131.99001		131.87338	131.87338			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			134.62707		134.62707		134.68367	134.68367			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.67550		136.67550		136.73569	136.73569			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			8.97071		86.30359		8.96331	86.35895		12.94	0.00	0	26,107.00
R213	On 06/11/2014	Bond Future			9.05115		84.06495		9.04328	84.12293		13.72	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.12968		85.38449		9.12140	85.44455		13.73	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			9.25226		75.85521		9.21406	76.14611		15.47	15,171,042.00	200	5,228.00
R214	On 06/11/2014	Bond Future			9.32829		73.71178		9.28876	74.00869		16.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,704.30000		2.70430		0.00000	0.00000	2,704.300	16.42	6,760,750.00	2,500	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,738.24000		1.73824		0.00000	0.00000	1,738.240	16.82	8,100,198.40	4,660	2,500.00
R214	On 05/02/2015	Bond Future			9.40256		74.86887		9.36172	75.17145		16.49	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 13/06/2014	Foreign Exchange Future	21,127.13000		21,127.13000	21,070.31000	21,070.31000				0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future	21,427.70000		21,427.70000	21,369.22000	21,369.22000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.07670		5.07670	5.06350	5.06350			6.90	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	5.05110		5.05110	5.03620	5.03620			9.37	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.03010		5.03010	5.01550	5.01550			10.41	0.00	0	0.00
Total for Derivatives :											1,046,185,521.53	137,133	3 822 274.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.24739	0.00000	101.19581				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.26000		102.95663	7.22500	102.92830				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.50376	0.00000	101.44600				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.80500		103.75006	8.77500	103.79393				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.08716	0.00000	101.02782				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.50000		101.35350	9.49000	101.32601				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.31610	0.00000	100.25241				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.40966	0.00000	100.34537				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.67000		95.54196	9.64000	95.57186				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.56000		102.02191	7.52500	101.98731				0.00	0	226,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.75457	0.00000	100.68995				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.99500		104.23221	8.96000	104.24720				0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond	1.35000		136.37151	1.35000	136.17914				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.24000		267.43241	2.22000	267.71257				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.29065	0.00000	100.22880				0.00	80,000,000	20,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.27418	0.00000	101.97587				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		99.84975	0.00000	101.59805				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		99.84334	0.00000	101.66452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.83894	0.00000	101.70871				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.19279	0.00000	101.13826				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.29345	0.00000	101.23961				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.13248	0.00000	101.07665				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.02000	105.19682	7.98500	105.15586				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.28399	0.00000	100.21870				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.74000	102.31989	7.73500	102.25792			2,322,000,000,000.00		300,000,000	150,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.84184	0.00000	101.78071				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.28772	0.00000	100.22766				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.33200	0.00000	101.26418				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.16520	0.00000	101.10077				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.39640	0.00000	101.32742				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.60985	0.00000	101.54672				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.79201	0.00000	101.72285				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.27411	0.00000	102.20679				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	102.02673	0.00000	101.94685				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	128.63564	2.92000	128.45714				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.10000	116.66788	4.10000	116.47743				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.85000	103.12301	4.85000	102.94803			7,538,355,000,000.00		1,554,300,000	1,458,300,000.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	106.29974	5.89000	106.21607				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.39500	113.72180	11.36000	113.68450				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.84152	0.00000	101.74231				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.86366	0.00000	101.78307				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.96003	0.00000	101.87527				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5		On 29/06/2019	Spot Bond	0.00000	102.05352	0.00000	101.96469			0.00	0	10,000,000.00
ABLS11		On 29/06/2019	Spot Bond	4.60000	113.08302	4.60000	112.89366			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	65.76076	100.00000	65.28398			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.98000	169.22349	1.96000	169.18584			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	158.34670	2.76000	158.10509			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.01000	173.81846	1.99000	173.83602			0.00	0	0.00
ABN12		On 22/07/2014	Spot Bond	7.91000	105.76442	13.50000	13.50000			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.79000	181.69209	1.79000	181.42936			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.39125	74.50736	8.35625	74.57889			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.39125	74.50736	8.35625	74.57889			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	101.59209	0.00000	101.53084			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	101.10808	0.00000	101.08881			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.07366	0.00000	101.01614			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	7.28000	104.83675	7.27500	104.77762			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.31800	0.00000	101.29866		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.55000	110.18312	7.51500	110.16061		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.12138	0.00000	101.05923		0.00		0	0.00	
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	2.48000	106.83922	2.46000	106.98732		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.50000	155.03183	2.50000	154.95399		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.39000	206.39847	2.39000	206.29539		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	9.87000	89.79752	9.85000	89.88012		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	103.51886	0.00000	103.50037		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	100.59000	0.00000	100.77000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	112.94000	0.00000	112.92000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	111.15100	9.63000	111.06487		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	110.93500	0.00000	110.92000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.78500	109.88094	9.77500	109.92611		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.20500	88.96678	9.19500	88.99090		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.88000	109.18171		9.87000	109.22610			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	99.96062		0.00000	99.90170			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.75399		0.00000	100.73272			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.59500	106.29550		8.56000	106.33653			1,230,804,000,000.00	143,200,000	1,601,300,000.00
ABS11	On 09/04/2021	Spot Bond		9.21000	102.64579		9.20000	102.62039			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.21000	101.79504		7.17500	101.76661			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.14500	95.89654		9.19000	95.62804			20,878,035,000,000.00	2,283,000,000	3,894,200,000.00
ABS7	On 11/09/2026	Spot Bond		10.00500	93.72176		9.99500	93.71286			2,801,400,000,000.00	280,000,000	1,140,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.91000	104.48655		7.87500	104.47858			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		2.15000	130.19985		2.15000	130.00759			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.05000	271.38368		2.03000	271.67055			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		1.29000	128.25694		1.29000	128.19672			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	130.19501		2.04000	130.30942			0.00	0	100,000,000.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00281		100.00000	0.00307			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	47.36529		100.00000	47.01813			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.71000	105.15856		11.67500	105.10215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	100.53642		0.00000	100.45632			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.28226		100.00000	4.25121			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.54985		0.00000	100.46772			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.73973		0.00000	100.62893			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.52424		100.00000	25.33919			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.52299		0.00000	100.44492			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.30647		11.00000	63.28837			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.33551		100.00000	16.21708			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	101.84492		0.00000	101.77767			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	102.02853		0.00000	101.95435			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.76305		0.00000	101.69889			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.81837		0.00000	101.75212			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.84271		0.00000	101.77554			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.82727		0.00000	102.80377			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.82727		0.00000	102.80377			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.84410		0.00000	102.82046			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.71882		0.00000	101.65633			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.84410		0.00000	102.82046			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.81043		0.00000	102.78707			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.56928		0.00000	89.51330			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.68777		0.00000	101.62644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	101.57012		0.00000	101.50758			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.78522		0.00000	101.72023			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.84031		0.00000	101.77323			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.86240		0.00000	101.79449			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.81816		0.00000	101.75192			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.71883		0.00000	101.65634			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.66500	103.51251		9.64500	103.57150			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.89928		0.00000	100.83364			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.58260		0.00000	101.51814			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	83.27074		0.00000	83.21057			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	165.47916		0.00000	164.86497			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	165.51736		0.00000	164.90253			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.76299		0.00000	101.69883			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.41954		0.00000	100.36016			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.41954		0.00000	100.36016			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.28387		0.00000	100.22338			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.70766		0.00000	101.64558			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.69438		0.00000	101.63281			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.78011		0.00000	102.71893			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.14835		0.00000	100.08463			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.77823		0.00000	102.71714			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.80445		0.00000	102.78121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	103.39400	0.00000	103.37135				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.74939	0.00000	101.68794				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.81024	0.00000	103.74939				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.60644	0.00000	101.54450				0.00	0	140,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.76964	0.00000	101.70524				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.73444	0.00000	101.67136				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.55738	0.00000	101.50097				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.51973	0.00000	101.46473				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.59282	0.00000	101.53507				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.73001	0.00000	101.66710				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.65253	0.00000	101.59254				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.56403	0.00000	101.50736				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.58839	0.00000	101.53081				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.22031	10.23000	102.13720				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.61256	0.00000	101.55407				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.57510	0.00000	101.51802				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.41732	0.00000	116.53653				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.74500	104.81185	9.71500	104.84721				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.72330	0.00000	101.66064				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.02786	1.75000	113.86324				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.58617	0.00000	101.52868				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.59041	0.00000	101.53275				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.61090	0.00000	101.58939				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.66330	0.00000	101.64110				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond		0.00000	101.55848		0.00000	101.53769	0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	101.65282		0.00000	101.63076	0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	102.30956		0.00000	102.25265	0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	103.80582		0.00000	103.74492	0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	103.65654		0.00000	103.59973	0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	101.67378		0.00000	101.65143	0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	102.88733		0.00000	102.86640	0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	101.65282		0.00000	101.63076	0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	101.68450		0.00000	101.62329	0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	101.77840		0.00000	101.71365	0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	101.80715		0.00000	101.74133	0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	101.57494		0.00000	101.51786	0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		0.00000	101.60816		0.00000	101.54983	0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond		0.00000	101.81387		0.00000	101.74780	0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond		0.00000	101.71150		0.00000	101.68865	0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond		0.00000	101.83092		0.00000	101.80645	0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond		0.00000	101.62138		0.00000	101.59973	0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond		0.00000	101.81416		0.00000	101.78992	0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond		0.00000	104.18413		0.00000	104.16194	0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond		0.00000	101.83092		0.00000	101.80645	0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond		0.00000	92.41261		0.00000	92.39433	0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond		0.00000	101.74712		0.00000	101.72379	0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond		0.00000	101.74712		0.00000	101.72379	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	120.16974		0.00000	119.73689			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.03277		0.00000	120.59667			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.51655		0.00000	101.49630			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.50187		0.00000	101.48183			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.37474		0.00000	100.31901			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.54171		0.00000	101.52113			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.54800		0.00000	101.52734			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.61090		0.00000	101.58939			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.51865		0.00000	101.49838			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.51655		0.00000	101.49630			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.74310		0.00000	101.67969			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.59602		0.00000	100.53354			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.87861		0.00000	100.81277			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.65068		0.00000	101.63418			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		100.00000	82.02247			0.00	0	2,000,000,000.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		100.00000	67.71800			0.00	11,000,000,000	16,500,000,000.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	97.80640		100.00000	97.05788			0.00	0	0.00
ADCP2U	On 04/06/2014	Spot Bond	100.00000	69.15337		100.00000	69.15334			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.15742		100.00000	14.05478			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.28947		0.00000	100.27012			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.31934		0.00000	100.29798			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.33920		0.00000	100.31651			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.95882		0.00000	100.89926			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.05666		0.00000	100.99093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.18698	0.00000	101.11302				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.84763	0.00000	100.82807				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.33000	97.94723	8.29500	97.94000				169,932,000,000.00	20,400,000	20,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.09715	0.00000	101.07181				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.27967	0.00000	101.25009				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.72500	101.42661	8.69500	101.47092				0.00	0	136,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.48000	114.27471	9.47000	114.25235				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	94.20326	100.00000	93.26747				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.36000	108.34060	7.32500	108.33579				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	90.72966	100.00000	90.07219				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.61000	97.99380	9.59000	98.04356				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.77714	100.00000	12.69250				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.31000	97.88885	10.30000	97.88483				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	159.95561	2.75000	159.71187				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	99.91733	0.00000	99.89668				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	100.00000	75.61644	100.00000	75.00000				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96412				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.98314	0.00000	100.96487				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	101.55588	0.00000	101.53745				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.21634	0.00000	100.18925				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.48709	0.00000	101.43052				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.57876		0.00000	101.55796			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	102.01875		0.00000	101.93572			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92571			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
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
ASN020	On 09/06/2017	Spot Bond	100.00000	12.50000		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.94679		0.00000	99.89356			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.41167		0.00000	101.39283			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.39069		0.00000	101.37213			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.42845		0.00000	101.36823			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.21500	103.86503		9.18500	103.89479			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.53621		0.00000	101.48330			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.94029		0.00000	101.88273			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.27162		0.00000	101.21658			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.66673		0.00000	100.61276			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.44098		0.00000	100.38467			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.78000	99.06316		9.77000	99.03262			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.51500	107.25190		7.48000	107.23204			9,018,000,000.00	1,200,000	1,200,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.55005		0.00000	101.48077			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.41119		0.00000	101.34813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	7.72000	101.88678		7.71500	101.82531			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.14500	104.05054		9.11000	104.07419			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21606	103.59353		11.20397	103.51042			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.15866	102.40403		11.14542	102.32013			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.20312	102.35143		11.18865	102.26818			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.00714		0.00000	101.92031			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.24656	102.25809		11.23117	102.17665			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.11992	101.27629		12.08262	101.28342			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.05483		0.00000	101.96591			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.05483		0.00000	101.96591			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.05490		0.00000	101.96598			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.46606	101.69320		11.45397	101.60957			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.38762	102.29742		11.36936	102.21919			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.15866	102.40403		11.14542	102.32013			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32852	102.40660		11.32334	102.31788			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.51492	101.83287		10.48843	101.77597			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.94998		0.00000	101.86564			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.93564		0.00000	101.85034			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.93564		0.00000	101.85034			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.83135		0.00000	101.75068			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	10.83970	101.52863		10.83570	101.44525			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.92000	99.89545		11.88500	99.95108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.87877		0.00000	101.79599			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.84500	97.45395		11.81000	97.51524			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	101.76893		0.00000	101.69249			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.67733		9.28000	101.65170			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.79518		0.00000	101.76721			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.61500	100.15893		11.58500	100.14862			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.74166		0.00000	101.71454			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.78627		0.00000	101.75844			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.78627		0.00000	101.75844			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	101.72025		0.00000	101.69346			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.91156		0.00000	101.82889			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.74907		0.00000	101.69478			0.00	1,000,000,000	500,000,000.00
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	101.91156		0.00000	101.82889			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.72382		0.00000	101.69697			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.84518		0.00000	101.76542			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.91166		0.00000	101.82899			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.37787		0.00000	101.31845			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21606	104.14929		14.20397	104.04067			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.48265	102.67331		15.46170	102.58904			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.37790	102.52215		14.36342	102.42235			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.36469		0.00000	102.32774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.36469	0.00000	102.32774				0.00	0	1,200,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.36469	0.00000	102.32774				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.45345	0.00000	102.41510				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.05355	0.00000	102.02152				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.93824	100.00000	16.84202				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.18990	100.00000	22.02727				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.19531	100.00000	20.04729				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.46624	100.00000	12.37487				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.38278				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.07228	100.00000	14.96181				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.05987	100.00000	12.96415				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.92207	0.00000	100.86989				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.89105	0.00000	100.83555				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.50273	100.00000	7.39194				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.50273	100.00000	7.39194				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	66.66669	100.00000	66.66667				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	83.71560	100.00000	83.14351				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.95000	177.79956	1.93000	177.68982				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.40000	143.22604	8.39000	143.38470				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.40000	143.58908	8.39000	143.74636				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.78500	95.86580	8.77500	95.87466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.94012			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.62911		0.00000	101.56999			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.21500	97.89793		8.18500	97.92819			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.72185		0.00000	101.66595			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.95173		0.00000	100.89252			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.97128		0.00000	100.91085			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.03645		0.00000	100.97191			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.10159		0.00000	101.03293			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.28350		0.00000	101.20332			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.13534		100.00000	15.02441			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.75976		0.00000	100.70295			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.79769		0.00000	100.73801			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.81394		0.00000	100.75303			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.81936		0.00000	100.75804			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.88432		0.00000	100.81808			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.97084		0.00000	100.89805			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.80498		100.00000	14.69646			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.80498		100.00000	14.69646			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.58686		0.00000	101.53187			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.71328		0.00000	101.65371			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.74776		0.00000	101.68693			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.69500	102.28655		8.66000	102.30055			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.85118		0.00000	101.78660			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	102.03491		0.00000	101.96365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.58229	100.00000	10.50557				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.58229	100.00000	10.50557				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.21000		104.06806	6.20500	104.01635				0.00	0	3,670,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.88565	0.00000	100.82876				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.93338	0.00000	98.91590				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.40489	0.00000	98.38736				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.68433	0.00000	97.66692				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.33284	0.00000	100.28075				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.38647	0.00000	100.32583				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.25831	0.00000	100.24105				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.27150	0.00000	100.25336				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.29545	0.00000	100.27570				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.39458	0.00000	100.36818				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.71102	0.00000	100.59861				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.19491	100.00000	45.64697				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.81772	100.00000	20.66514				0.00	0	7,340,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.56833	0.00000	101.54794				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.43880	0.00000	100.37655				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.54000		103.38199	7.53500	103.32189				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.79500		110.43075	9.76000	110.42247				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.21641	0.00000	101.12725				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.44500		102.79103	9.41000	102.77459			25,501,500,000.00	2,700,000	629,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	11.52500		102.20977		11.49500	102.21481			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.06567		0.00000	100.98142			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.77500		103.26172		11.74500	103.26868			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.59502		0.00000	100.53368			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.68500		99.93856		9.65000	99.94922			29,055,000,000.00	3,000,000	39,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.47690		0.00000	100.39282			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.21500		98.84301		12.18500	98.85618			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.78669		0.00000	100.72458			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		99.78466		0.00000	102.35466			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.67715		0.00000	100.61743			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.53000		92.00497		10.52000	91.96884			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.23000		119.38078		10.22000	119.34612			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		109.44364		10.07000	109.42121			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.41000		114.26305		9.40000	114.24962			0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.99987		0.00000	99.91348			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.04500		102.35616		12.01000	102.31419			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.53327		0.00000	100.50890			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.07354		0.00000	101.98920			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.77855		0.00000	100.69235			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		101.80249		0.00000	101.68941			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.06103		0.00000	101.93150			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.06925		0.00000	99.99963			0.00	0	1,470,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.16375		0.00000	100.09379			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.72054		0.00000	100.61264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.71307		0.00000	100.60630			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.75252		0.00000	100.63979			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.59798		0.00000	100.52941			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	101.76308		0.00000	101.69892			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	102.71978		0.00000	102.66503			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	99.79546		0.00000	99.71854			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	104.42719		10.11000	104.34187			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	99.79546		0.00000	99.71854			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.26435		0.00000	101.20399			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	118.11944		2.76000	117.93906			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.44527		0.00000	106.30736			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.07475		3.14000	117.89095			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.24361		8.25000	102.17625			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	99.79546		0.00000	99.71854			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	99.79546		0.00000	99.71854			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.66212		3.10000	117.47967			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.46800		2.40000	117.29245			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	102.50177		0.00000	102.40968			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.30360		0.00000	101.25209			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.07978		0.00000	101.02193			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.61000	101.02713		8.57500	101.03079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
CLN216		On 11/10/2014	Spot Bond			0.00000	101.42124			0.00000	101.36816	0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond			0.00000	101.40186			0.00000	101.34953	0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond			0.00000	100.90728			0.00000	100.88634	0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond			0.00000	101.00389			0.00000	100.94140	0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond			8.66000	101.13143			8.62500	101.13487	0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond			8.66000	101.13143			8.62500	101.13487	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			8.71000	99.93388			8.67500	99.94105	0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond			0.00000	101.80734			0.00000	101.74151	0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond			0.00000	101.99761			0.00000	101.92460	0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond			0.00000	101.02541			0.00000	100.96766	0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond			0.00000	101.02541			0.00000	100.96766	0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond			100.17539	105.11412			100.17539	104.28067	0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond			0.00000	99.77950			0.00000	99.69659	0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond			0.00000	100.52242			0.00000	100.46264	0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond			0.00000	101.83294			0.00000	101.76615	0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond			0.00000	100.28054			0.00000	100.22088	0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond			0.00000	100.29818			0.00000	100.23471	0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond			9.35000	102.68598			9.35000	102.60824	0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond			9.35000	102.68598			9.35000	102.60824	0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond			0.00000	100.28047			0.00000	100.22081	0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond			0.00000	100.28123			0.00000	100.22140	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247		On 24/02/2017	Spot Bond	0.00000	100.45568		0.00000	100.35831			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.85411		0.00000	99.79917			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.44709		0.00000	100.35157			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.81994		0.00000	101.76596			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.81994		0.00000	101.76596			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.81994		0.00000	101.76596			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.81994		0.00000	101.76596			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.81994		0.00000	101.76596			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.91798		0.00000	101.86312			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.06967		0.00000	102.00945			0.00	0	100,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	102.19392		0.00000	102.13405			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.19392		0.00000	102.13405			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.19392		0.00000	102.13405			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.19392		0.00000	102.13405			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	102.07953		0.00000	102.01889			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.54500	102.33626		9.51500	102.37243			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.32373		0.00000	100.30463			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.34303		0.00000	101.32258			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	102.06185		0.00000	101.98642			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.29941		0.00000	100.26938			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	102.03991		0.00000	102.01909			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	102.02976		0.00000	102.00908			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	102.16285		0.00000	102.10290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.36391	0.00000	100.30368				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.33707	0.00000	100.26524				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.37157	0.00000	102.31235				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	105.24382	0.00000	105.18300				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00009	0.00000	99.94142				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.50798	0.00000	101.45006				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.42771	0.00000	101.37000				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.53751	0.00000	101.51700				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.77855	0.00000	101.75480				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.77855	0.00000	101.75480				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.77855	0.00000	101.75480				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.77855	0.00000	101.75480				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.02859	0.00000	100.96712				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.76897	0.00000	100.70725				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.04667	0.00000	101.97608				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.78511	0.00000	101.71383				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.01721	0.00000	103.95275				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.64499	0.00000	101.57395				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.76465	0.00000	101.69420				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.51051	0.00000	101.43868				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.93346	0.00000	101.86288				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.64503	0.00000	101.57400				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.64503	0.00000	101.57400				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.54525	0.00000	101.52119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	121.35826		0.00000	121.35826			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	103.39966		0.00000	103.33364			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	122.03820		0.00000	122.03820			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	120.77791		0.00000	120.77791			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	121.57687		0.00000	121.57687			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.01347		0.00000	118.01347			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.34884		0.00000	118.34884			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.50527		0.00000	100.48220			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.15000	92.00447		11.13000	92.02450			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.67000	93.50770		11.65000	93.52311			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.47374		0.00000	101.45081			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.85604		0.00000	101.83125			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.49360		0.00000	100.47106			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.88207		0.00000	100.86074			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.83095		0.00000	100.80751			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.94099		8.80500	100.87011			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.62138		0.00000	101.59973			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.53777		0.00000	102.51587			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	115.03340		0.00000	115.03340			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.69892		0.00000	101.67624			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.73036		0.00000	101.70726			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.85185		0.00000	101.82711			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.69140		0.00000	101.66858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	102.36766	0.00000	102.33571				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.36766	0.00000	102.33571				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.36766	0.00000	102.33571				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	102.02867	0.00000	101.95450				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.42376	0.00000	101.36916				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.86697	0.00000	100.81311				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.47374	0.00000	101.45081				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.54695	0.00000	104.54695				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62000	0.00000	104.62000				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.38648	0.00000	101.36697				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.79456	0.00000	100.77276				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.15953	0.00000	102.13065				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.48268	0.00000	101.45961				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.58702	0.00000	102.49171				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	102.11693	0.00000	102.03942				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.60816	0.00000	101.54984				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.79321	0.00000	101.76926				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.78663	0.00000	100.76505				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.49080	0.00000	100.47017				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.37655	0.00000	101.35718				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.43799	0.00000	101.41560				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.82914	0.00000	100.76866				0.00	0	100,000,000.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.26278	0.00000	100.23643				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.26278	0.00000	100.23643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000	100.16138	0.00000	100.14118				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.45849	0.00000	102.42554				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	100.28243	0.00000	100.25412				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.27326	0.00000	100.24588				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.76385	0.00000	100.74231				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.87643	0.00000	100.85524				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.47041	0.00000	101.45079				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.28877	10.55000	102.20307				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.33000	103.62388	10.31000	103.66147				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.56160	0.00000	101.54051				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.75426	0.00000	100.72872				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.47000	105.64562	12.45000	105.65521				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.78609	0.00000	100.75948				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.50000	105.36552	12.48000	105.36326				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.93000	104.75437	10.91000	104.75809				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.78609	0.00000	100.75948				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.82031	0.00000	100.79779				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	102.05465	0.00000	102.02820				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.53272	0.00000	101.50853				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.21663	0.00000	101.19223				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.03941	0.00000	101.01789				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.03429	0.00000	101.01043				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.83000	101.76733		9.82000	101.71886			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.31560		0.00000	101.22712			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	100.00000	0.97889		100.00000	0.93616			0.00	0	11,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.07765		7.01000	39.07039			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	151.45391		0.00000	151.96569			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.78500	134.11185		8.77500	134.14940			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.40000	143.22604		8.39000	143.38470			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.40000	143.58908		8.39000	143.74636			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.46547		0.00000	90.40804			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.38395		0.00000	90.32602			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.32203		0.00000	101.25587			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.32203		0.00000	101.25587			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.82944		0.00000	101.76277			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.70554		0.00000	101.64355			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.72994		0.00000	101.66703			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.22835		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.65282		0.00000	101.63076			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.88207		0.00000	100.86074			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.49767		0.00000	101.47768			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.03194		0.00000	101.01097			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.04266		0.00000	101.02183			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.32768		0.00000	100.25771			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.25611		0.00000	101.18746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	9.16000	105.88734	9.12500	105.85127				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.14500	99.62052	9.11000	99.66230				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.44000	110.26358	10.43000	110.23305				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.51000	103.18288	8.47500	103.16168				0.00	0	80,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.03000	105.88216	10.02000	105.84733				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.46000	93.98735	10.44000	94.01657				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.13000	95.35030	11.12000	95.33211				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.13000	88.39362	11.12000	88.37918				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.40719	0.00000	100.34965				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.24836	0.00000	100.18648				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.14197	0.00000	100.08131				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.74737	0.00000	100.68850				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35000	102.72497	11.34000	102.74846				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.49121	100.00000	10.41514				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.81697	0.00000	100.76342				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.42000	96.90570	8.38500	96.93733				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.16355	0.00000	100.14718				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.03266	0.00000	100.01633				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.24550	0.00000	100.22909				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	70.30668	100.00000	69.91608				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.99989	0.00000	99.94405				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.51164	0.00000	100.49459				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	100.00000	67.97020	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	101.64945	0.00000	101.61635				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.15535	0.00000	102.12651				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.56374	0.00000	101.46148				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.87327	0.00000	101.78806				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.96437	0.00000	101.87500				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.39000	113.77543	7.35500	113.77801				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.68500	106.52846	8.66500	106.54347				455,094,000,000.00	52,400,000	4,052,400,000.00
DV23	On 27/02/2023	Spot Bond	9.21000	107.45521	9.19000	107.49701				268,011,000,000.00	29,100,000	5,933,900,000.00
DV24	On 18/02/2024	Spot Bond	9.32000	105.27325	9.30000	105.32185				1,230,256,776,000.00	132,001,800	132,001,800.00
DV29	On 18/02/2029	Spot Bond	9.86000	104.91039	9.85000	104.90463				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	99.93264	0.00000	99.91582				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	99.99999	0.00000	99.95207				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.38211	0.00000	100.32800				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.84650	0.00000	101.43642				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.33500	129.19915	8.31500	129.22111				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.56214	0.00000	102.46488				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	134.85314	0.10000	134.67668				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	121.90640	1.93000	121.72882				0.00	0	3,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000	109.48116	1.94000	109.32161				0.00	0	1,600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.08500	108.61886	2.08500	108.45899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.09000	100.48715	2.09000	100.33940				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.93000	106.66893	9.92000	106.62933				953,280,000,000.00	96,000,000	48,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.78000	107.15864	9.77000	107.12538				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.18000	100.16434	10.17000	100.14452				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.55000	94.23659	10.54000	94.20020				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.71000	101.19106	10.70000	101.20930				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.41629	0.00000	100.35730				0.00	0	0.00
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	99.93320	0.00000	99.88298				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.57151	0.00000	100.51800				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.29875	0.00000	100.28113				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.30102	0.00000	100.28326				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	79.69432	100.00000	79.17570				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	76.55190	100.00000	76.08889				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	91.93955	100.00000	91.25000				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.57945	3.00000	128.38102				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.57000	106.96758	11.53500	106.90261				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.40314	0.00000	105.33459				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.96953	0.00000	100.89982				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.75949	0.00000	101.69238				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.19500	96.63113	10.16500	96.64315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.39676	0.00000	101.33310				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.16795	0.00000	100.14692				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.47909	0.00000	100.41118				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.44225	0.00000	100.37962				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.34634	0.00000	100.32590				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.48756	0.00000	100.41843				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.38018	0.00000	100.35774				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.41103	0.00000	100.35287				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.42245	0.00000	100.36266				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.32147	0.00000	100.30250				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.33504	0.00000	100.31527				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.31875	0.00000	100.29994				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.33007	0.00000	100.31059				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97000	103.02246	6.93500	103.00563				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.95500	105.48164	7.92500	105.51521			16,904,375,000.00		2,125,000	5,520,745,000.00
ES23	On 25/01/2023	Spot Bond	8.74000	111.23332	8.72000	111.27998			6,503,606,178,000.00		744,119,700	8,714,254,300.00
ES26	On 02/04/2026	Spot Bond	8.99000	93.24453	8.98000	93.24526			25,259,203,000,000.00		2,809,700,000	10,942,900,000.00
ES33	On 15/09/2033	Spot Bond	9.76000	82.26721	9.74500	82.31293			130,784,000,000.00		13,400,000	17,282,600,000.00
ES42	On 25/04/2042	Spot Bond	9.99000	87.09593	9.95000	87.35617			0.00		0	7,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.43326	0.00000	100.37183				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.44732	0.00000	100.38386				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.28707	0.00000	100.22603				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.05787	0.00000	100.99827				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.50877	0.00000	101.44872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.21947		0.00000	100.16489			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.09099		0.00000	101.03722			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.58099		0.00000	101.56260			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.23777		100.00000	11.15630			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.93630		100.00000	10.85701			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.57731		0.00000	101.55705			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.64275		0.00000	101.62164			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.77357		0.00000	101.75078			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.90435		0.00000	101.87986			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.81000		102.62359		6.77500	102.57697			347,289,570,000.00	50,997,000	900,997,000.00
FRB05	On 21/12/2018	Spot Bond	9.61500		99.94330		9.58500	99.97168			1,048,996,500,000.00	109,100,000	114,900,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		99.98348		0.00000	99.93398			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		99.98341		0.00000	99.93391			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.95888		0.00000	100.89513			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.34255		0.00000	103.28321			0.00	12,750,000,000	12,750,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.15346		0.00000	100.08753			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.15609		0.00000	100.08903			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.53000		97.61214		10.52000	97.57788			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.41500		107.62049		11.38500	107.62758			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.41582		0.00000	100.34165			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		129.30758		2.14000	129.42070			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000		270.75520		2.06000	271.04098			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.19000		109.80780		2.17000	109.96161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond		2.48000	155.38936		2.48000	155.31142			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.28000	209.75043		2.28000	209.64629			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.82000	109.84638		7.78500	109.82155			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.90700	60.42528		7.90800	60.41027			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47500	38.15332		9.47600	38.14243			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	36.58920		9.71000	36.84337			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	60.34194		100.00000	59.99914			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.43962		0.00000	100.34570			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.42766		0.00000	100.33632			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.42766		0.00000	100.33632			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.05368		0.00000	100.02684			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.42055		0.00000	100.33074			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	102.05079		0.00000	101.97578			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	102.34044		0.00000	102.25803			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	101.76314		0.00000	101.69898			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	101.94459		0.00000	101.87360			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	102.27283		0.00000	102.25612			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	102.30599		0.00000	102.22484			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	101.83092		0.00000	101.80645			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	101.74083		0.00000	101.71759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	102.09438		0.00000	102.01454			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	101.79949		0.00000	101.77546			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	101.91887		0.00000	101.89322			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.38535		0.00000	102.35339			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.31219		0.00000	102.28123			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	16.54426		100.09221	16.42422			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.62557		0.00000	101.60387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	113.44870	0.00000	113.47852				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	102.04166	0.00000	101.96698				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.29390	0.00000	102.20968				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.39397	0.00000	100.30989				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.86177	0.00000	105.85904				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.90024	0.00000	101.83091				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	101.92240	0.00000	101.85224				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.74760	0.00000	101.68402				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.70521	0.00000	101.68244				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.25992	0.00000	102.22967				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	99.96615	0.00000	101.57116				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	99.94911	0.00000	101.55371				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.67378	0.00000	101.65143				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.58447	13.22500	55.52555				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.57316	0.00000	101.55216				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.57526	0.00000	101.55423				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.47115	0.00000	102.38024				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.65072	0.00000	101.62868				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.43500	97.68528	3.41500	97.81600				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.72617	0.00000	101.70312				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.72617	0.00000	101.70312				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.26332	0.00000	102.24047				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.47374	0.00000	101.45081				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000	99.72787	0.00000	99.70525				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.32450	0.00000	101.58325				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.62138	0.00000	101.59973				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.58155	0.00000	101.56044				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.74629	0.00000	100.72103				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.86652	0.00000	101.84158				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.48569	0.00000	100.46527				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.73833	0.00000	100.71333				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.88064	0.00000	100.85647				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.15535	0.00000	102.12651				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.68844	0.00000	101.66590				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.15326	0.00000	102.12445				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.56268	0.00000	101.54182				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.36685	0.00000	100.33004				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.70521	0.00000	101.68244				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.70521	0.00000	101.68244				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.64334	0.00000	101.58831				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.34618	0.00000	101.28602				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.42410	0.00000	101.36046				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.17144	0.00000	101.11463				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.17144	0.00000	101.11463				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.36109	0.00000	101.33709				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.15728	0.00000	101.10021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000	101.15230	0.00000	101.09548				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.13917	0.00000	101.08225				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.14243	0.00000	101.08535				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.12985	0.00000	101.06613				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.02187	0.00000	100.96432				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.12985	0.00000	101.06613				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.01754	0.00000	100.96025				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.74132	0.00000	100.67588				0.00	0	100,000,000.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.70812	8.75000	100.68444				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.30736	0.00000	100.28535				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.10793	0.00000	101.03885				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.90683	0.00000	101.83724				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.89581	0.00000	101.82664				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.97873	0.00000	99.91592				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.61934	0.00000	101.56060				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.89596	0.00000	100.83056				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000	118.85922	3.38000	118.95719				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.93120	0.00000	101.86070				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.95111	0.00000	101.87986				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000	119.01987	3.36000	119.11809				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.63000	124.41110	1.63000	124.14021				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000	118.85922	3.38000	118.95719				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.61000	124.02849	2.61000	123.96577				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.68000	128.92462	2.68000	128.63292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76		On 28/07/2017	Spot Bond	0.00000	101.00921		0.00000	100.93545			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	96.51043		0.00000	99.65570			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	102.57471		0.00000	102.48374			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	102.62064		0.00000	102.52799			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.67454		0.00000	101.61371			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.91797		0.00000	101.84797			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	104.89380		0.00000	104.89696			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	102.24532		0.00000	102.16295			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	102.16129		0.00000	102.08209			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.75340		0.00000	101.72999			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	102.39098		0.00000	102.30672			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	101.75131		0.00000	101.72792			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	104.24506		0.00000	104.23601			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	92.69475		0.00000	95.84931			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	99.86187		0.00000	101.53087			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.13159		100.00000	10.05813			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	21.38242		100.00000	21.22740			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.75000	146.07160		4.75000	145.82585			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	101.29912		0.00000	101.25142			0.00	360,000,000	180,000,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	101.64874		0.00000	101.59756			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	102.83056		0.00000	102.77795			0.00	0	30,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.67153		0.00000	102.61697			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.29508		0.00000	102.23983			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.63864		0.00000	101.58284			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.41167		0.00000	101.39283			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	101.51186		0.00000	101.49245			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.97809		0.00000	95.78866			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000	130.57911		2.44000	130.51367			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.91631		0.00000	100.85933			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.21793		10.38000	101.18943			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.21793		10.38000	101.18943			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
FRS106	On 22/10/2014	Spot Bond	0.00000	100.60914		0.00000	100.59241			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.84083		0.00000	100.81711			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000	105.44078		2.58000	105.38753			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000	200.46977		2.59000	200.36856			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000	106.00888		2.55000	105.95543			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.08805		0.00000	101.03848			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000	199.59847		2.62000	199.49753			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.93366		0.00000	100.90803			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.29000	108.77378		2.27000	108.92559			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.59000	260.33190		2.57000	260.60005			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000	270.54607		2.07000	270.83153			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000	255.98398		2.79000	256.24480			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53000	126.08369		2.51000	126.19209			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.84032		0.00000	100.77903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.06000	126.46190		2.04000	126.44892			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.03405		0.00000	100.96966			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.29853		0.00000	101.23651			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.72575		0.00000	100.66359			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000	105.57564		2.42000	105.41733			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.80869		104.97509	16.68144			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	19.08727		101.07593	22.29181			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.17482		100.44759	13.54624			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.47947		0.00000	101.46138			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.65781		100.76967	20.50701			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	113.67974		2.11000	113.51238			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	2.15000	110.22451		2.13000	110.37912			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.44688		0.00000	98.44578			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.18000	109.91181		2.16000	110.06582			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.27583		0.00000	100.20706			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000	337.53390		2.27000	337.88663			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	101.13805		0.00000	101.12203			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.68331		0.00000	100.61903			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.64558		0.00000	100.58502			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.61416		0.00000	100.55641			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.27107		0.00000	100.20880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000	100.13366		0.00000	100.11454			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.27370		0.00000	101.21084			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.85000	102.86513		5.84500	102.81755			8,775,000,000,000.00	1,500,000,000	1,610,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.82000	103.46301		6.78500	103.43275			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.69000	102.48445		7.65500	102.49361			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.14500	102.96575		8.11000	102.99838			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.32500	108.62011		8.29500	108.64910			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.87500	101.12967		8.85500	101.14330			1,242,500,000,000.00	140,000,000	926,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.06000	100.16118		9.05000	100.13538			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.67000	90.86582		9.67000	90.84251			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.79000	106.18355		9.78000	106.16745			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.06000	97.85968		10.05000	97.84885			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.33000	96.26477		10.32000	96.25938			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.62000	77.54548		10.58000	77.76471			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	101.43104		0.00000	101.37937			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.48643		0.00000	101.43268			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.50857		0.00000	101.45399			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.56388		0.00000	101.50722			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.65241		0.00000	101.59242			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.71881		0.00000	101.65632			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.00644		0.00000	101.93310			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.33967		0.00000	100.28922			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.35752		0.00000	100.30438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.37361		0.00000	100.31804			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.37742		0.00000	100.32128			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.38817		0.00000	100.33040			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.40432		0.00000	100.34412			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.41778		0.00000	100.35554			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.47690		0.00000	100.40574			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.48620		0.00000	101.42619			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.23240		0.00000	101.17078			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.49500		101.48066		9.46000	101.48920			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.50747		0.00000	100.49110			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.80325		0.00000	99.78686			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.13653		0.00000	99.12024			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		100.76164		0.00000	100.74277			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.77817		0.00000	100.75889			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.81011		0.00000	100.79004			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.84973		0.00000	100.82869			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.90470		0.00000	100.88229			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00003		0.00000	99.94370			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.33368		0.00000	101.27848			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	101.08427		0.00000	101.02510			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.19595		0.00000	101.14374			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.34133		0.00000	101.28879			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.96253		0.00000	99.90643			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.40187		0.00000	100.33880			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	100.25182		0.00000	100.19833			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.16090		0.00000	100.14300			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.63397		0.00000	101.57105			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.09916		0.00000	101.02596			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.40497		0.00000	101.35007			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.92487		0.00000	99.86853			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.75173		0.00000	100.69240			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.76181		0.00000	100.70179			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.67341		0.00000	100.65699			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.45912		0.00000	100.44273			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	100.97795		0.00000	100.91711			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.18623	99.01379		8.15193	99.00903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.02361		0.00000	100.95989			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.53886		104.41639		8.50459	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.08229		0.00000	101.01486			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.98900		104.41639		8.95477	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		101.15397		0.00000	101.08202			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.10394		0.00000	101.04170			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.22638		0.00000	101.15937			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.27108		0.00000	101.20160			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.45059		0.00000	100.38674			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.03169		9.89000	102.94929			9,890,000,000.00	1,000,000	1,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.42500		109.70840		8.39500	109.78089			43,794,835,000,000.00	5,198,200,000	6,142,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000		274.97808		1.86000	275.27109			56,400,000,000,000.00	30,000,000,000	24,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		281.23345		1.86000	281.57074			30,205,960,000,000.00	16,067,000,000	8,067,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.72500		99.11062		9.71000	99.15996			437,634,725,000,000.00	45,001,000,000	24,189,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65000		99.69391		9.63500	99.74666			115,800,000,000,000.00	12,000,000,000	4,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		61.41475		100.00000	60.96949			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.94407		100.00000	15.82847			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		91.85353		100.00000	90.95302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000	42.73352	100.00000	42.42031				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.81321	100.00000	21.65333				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.08891	100.00000	13.98676				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	65.11599	100.00000	64.63345				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.54000	117.02743	1.52000	117.08354			13,261,421,866,000.00	8,611,312,900	63,073,221,400.00	
I2038	On 31/01/2038	Spot Bond	1.82000	121.27753	1.82000	121.10164			27,108,536,000,000.00	14,894,800,000	83,210,557,900.00	
I2046	On 31/03/2046	Spot Bond	1.92000	119.75986	1.92000	119.58541			129,830,400,000,000.00	67,620,000,000	07,342,128,000.00	
I2050	On 31/12/2050	Spot Bond	2.00000	126.71565	2.00000	126.53002			22,669,200,000,000.00	11,334,600,000	34,215,767,300.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.95000	0.00000	93.95000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.71000	104.38734	7.67500	104.34907			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.56748	0.00000	100.51382			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	101.77281	0.00000	101.71296			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.21000	104.29637	8.17500	104.28562			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.39500	107.36959	8.36000	107.41254			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	100.39967	0.00000	100.34314			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.60000	117.26427	4.60000	117.06792			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	8.03000	102.99051	7.99500	102.99302			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	100.65019	0.00000	100.59458			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.68808	0.00000	100.62920			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.45000	127.73514	1.45000	127.67460			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.13000	129.57309	2.11000	129.68658			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	101.69023	0.00000	101.63702			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	102.59386	0.00000	102.53771			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.51500	102.40705	8.48000	102.44998			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40		On 15/06/2015	Spot Bond	0.00000	100.29353		0.00000	100.24248			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.47883		0.00000	101.42632			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.47537		0.00000	100.41885			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.04500	99.91409		9.01500	99.94849			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.52500	93.19112		9.50500	93.19951			13,335,000,000.00	1,400,000	24,200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.23933		0.00000	101.87937			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.59500	97.31978		8.56000	97.36204			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.57500	101.00051		9.55500	101.01254			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.73781		0.00000	100.68262			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.75954		0.00000	100.70271			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.97000	101.17554		7.93500	101.17750			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.82500	100.43485		8.79500	100.46402			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.84070		0.00000	100.77772			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.49880		0.00000	100.44393			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	8.16500	103.54967		8.13000	103.56454			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.78500	104.43164		8.75500	104.47204			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.96000	104.95046		9.94000	104.99019			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	101.31090		0.00000	101.25438			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.84928		0.00000	100.79415			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00425		100.00000	0.00422			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.87966		0.00000	100.82496			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.91886		0.00000	100.86169			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.18000	97.09167		9.17000	97.06658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.69053		5.00000	100.64977			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.69053		5.00000	100.64977			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.77543		5.00000	101.73379			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.69053		5.00000	100.64977			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.94071		4.00000	100.90813			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.34574		0.00000	102.31998			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.26602		0.00000	102.24086			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.67027		0.00000	101.64427			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.74324		9.20000	107.66383			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.52115		0.00000	101.45551			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.52115		0.00000	101.45551			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.47915		0.00000	100.41123			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.20528		100.00000	7.15298			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.85826		0.00000	100.80376			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.55443		0.00000	100.53625			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.43144		0.00000	100.41330			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.71000	101.46904		9.67500	101.41613			0.00	0	840,000,000.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.18018		0.00000	100.16213			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	99.91412		0.00000	101.45808			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.21368		0.00000	100.13411			0.00	0	4,564,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.10481		100.00000	9.03880			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	98.38040		100.00000	97.61380			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN424U	On 10/06/2014	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		95.71041	100.00000	94.97417				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		94.01576	100.00000	98.41270				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		96.80156	100.00000	94.61806				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		91.86296	100.00000	89.89447				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		87.39740	100.00000	85.61378				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		83.41952	100.00000	81.73993				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		97.56097	100.00000	96.66667				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		93.69231	100.00000	91.57895				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		88.90511	100.00000	87.00000				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		84.70504	100.00000	82.91550				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.90311	5.90000	99.88698				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.67775	5.90000	99.66170				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.44420	6.00000	99.42795				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.21714	6.00000	99.20096				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.97446	6.10000	98.95809				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.86000	6.10000	98.84366				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.63185	6.10000	98.61560				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.72125	0.00000	101.64689				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21606		103.07073	11.20397	102.98804				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21606		101.91541	11.20397	101.83364				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.76003	0.00000	101.69212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000	99.97319	0.00000	99.89309				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.72466	0.00000	101.65817				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.17785	6.50000	101.12482				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.77855	0.00000	101.75480				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.33009	0.00000	101.27274				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310	0.00000	97.43923				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.60261	0.00000	101.58275				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.94589	0.00000	100.92730				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.61477	0.00000	101.59204				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.15640	0.00000	101.13675				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.76857	0.00000	102.75352				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.30675	0.00000	101.28931				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.29626	0.00000	101.27896				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	99.93319	0.00000	99.91651				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.84118	0.00000	100.82431				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.52757	0.00000	100.51027				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.41067	0.00000	100.39340				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.36839	0.00000	100.31634				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.36413	0.00000	100.31269				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.13451	0.00000	100.11767				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.29863	0.00000	101.28240				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.87915	0.00000	100.86186				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.48288	0.00000	100.46563				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.14466	0.00000	100.12658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000		101.72382		0.00000	101.69697			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.20553		0.00000	100.15444			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.54082		0.00000	100.52151			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		97.32041		0.00000	97.30312			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		97.59358	100.00000	100.00000	96.81698			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		92.17172	100.00000	100.00000	91.47870			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		93.58974	100.00000	100.00000	92.87532			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.09658		0.00000	101.03782			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.11937		0.00000	101.05937			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.13460		0.00000	101.07378			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.72000		101.54816	8.68500	101.56411				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.84115	0.00000	100.82466				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.73000		98.71114	9.72000	98.68386				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.84919	0.00000	101.78721				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.99500		104.11452	8.96000	104.13968			24,286,500,000.00	2,700,000	18,100,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		101.24724	0.00000	101.18770				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.23209	0.00000	101.17046				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.71545	0.00000	100.65516				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.34663	0.00000	100.27262				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.79200	0.00000	101.72284				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.89000		106.49202	8.85500	106.45034				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.69829	0.00000	103.63501				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.06527	0.00000	99.99969				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.22000	120.31415		3.20000	120.41420			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	135.84090		3.66000	135.76846			0.00	0	50,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.53130		0.00000	101.46285			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.33209		0.00000	101.26427			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.22044		0.00000	101.15163			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.93559		0.00000	99.87131			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.65991		0.00000	101.59265			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.54000	96.73416		3.52000	96.86309			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.54000	102.34767		3.52000	102.29174			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.95466		0.00000	99.88688			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.62417		0.00000	100.55258			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	99.91412		0.00000	101.45808			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.61500	111.20162		10.58500	111.20759			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.04102		0.00000	100.96288			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	135.84090		3.66000	135.76846			598,044,000,000.00	163,400,000	140,200,000.00
IV424U	On 12/06/2014	Spot Bond	100.00000	99.18479		100.00000	99.83390			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	95.22207		100.00000	94.49333			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	99.20000		100.00000	96.87500			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.34262		100.00000	93.22389			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	90.54119		100.00000	88.62835			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	82.29223		100.00000	99.17355			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	97.44000		100.00000	95.15625			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	86.48521		100.00000	84.97675			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.22028		0.00000	100.16550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.94268		0.00000	100.88966			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.29426		0.00000	100.27691			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	5.90000	99.87085		5.90000	99.85473			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	5.90000	99.53342		5.90000	99.51741			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond	6.00000	99.41170		6.00000	99.39546			0.00	0	0.00
IVA429		On 17/07/2014	Spot Bond	6.00000	99.29811		6.00000	99.28191			0.00	0	0.00
IVA432		On 07/08/2014	Spot Bond	6.10000	98.94173		6.10000	98.92537			0.00	0	0.00
IVA436		On 04/09/2014	Spot Bond	6.10000	98.48575		6.10000	98.46954			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.59855		0.00000	100.53471			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.82943		0.00000	100.76896			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.23909		0.00000	101.18454			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	101.24391		0.00000	101.18729			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.53679		0.00000	100.48493			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.37209		0.00000	100.31676			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.38565		0.00000	100.32177			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.13916		0.00000	100.07971			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	101.11946		0.00000	101.05947			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	101.12708		0.00000	101.06667			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.14232		0.00000	101.08109			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.07373		0.00000	101.01621			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.97143		0.00000	100.91100			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.82342		0.00000	100.76334			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	101.65026		0.00000	101.59125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.48887	0.00000	100.43072				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.25625	0.00000	100.20169				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.25361	0.00000	100.19962				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.37308	0.00000	101.31059				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.07435	0.00000	101.02141				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.89299	0.00000	100.83499				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.73446	0.00000	100.68094				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.15087	0.00000	100.12572				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	57.98394	100.00000	57.56355				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.83362	0.00000	100.77124				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.07078	100.00000	60.62316				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.62716	0.00000	101.56852				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.96059	100.00000	21.80137				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.17085	0.00000	101.10690				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	84.79263	100.00000	84.21053				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.41443	100.00000	82.85957				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	59.97425	100.00000	59.53467				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	68.59833	100.00000	68.20863				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	59.42624	100.00000	58.99539				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.12769	100.00000	66.38565				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	84.14634	100.00000	83.38369				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.16422	0.00000	102.14078				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.94273	0.00000	100.86830				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.78000	138.19100	8.77000	138.19224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	101.84141	0.00000	101.78733				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.57244	0.00000	101.51539				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.24128	0.00000	100.18118				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.24879	0.00000	100.19629				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.80610	0.00000	100.74575				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.09500	98.57867	9.06000	98.59888				93,678,500,000.00	10,300,000	1,441,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.24500	96.31353	9.21000	96.34953				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.67500	100.55434	9.65500	100.56593				309,600,000,000.00	32,000,000	32,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.88701	0.00000	99.80258				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.71000	99.87191	10.67500	99.83396				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.87623	0.00000	99.78383				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.32159	0.00000	100.30142				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.34282	0.00000	100.32132				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.36823	0.00000	100.34514				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.94922	0.00000	100.93212				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96740				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96814				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.74862	0.00000	98.74543				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.81216	0.00000	97.79479				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.19502	0.00000	99.17892				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.73624	0.00000	98.72003				0.00	0	0.00
MAQ054	On 08/09/2014	Spot Bond	100.00000	81.52866	100.00000	80.00000				0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	100.00000	80.04386	100.00000	79.52070				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		70.37577	100.00000	69.97597				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		84.79263	100.00000	84.21053				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.70081	0.00000	101.68135				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		63.53600	100.00000	63.07536				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		86.11111	100.00000	84.35374				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		66.66667	100.00000	99.18478				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000		96.05263	100.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.29157	0.00000	101.23813				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.01727	0.00000	100.96097				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.88055	0.00000	101.82727				0.00	1,500,000,000	3,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.35214	0.00000	102.29595				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.64528	0.00000	101.59106				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.98420	0.00000	99.93680				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.27210	0.00000	100.22166				0.00	0	100,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.47780	0.00000	100.42703				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.60300	0.00000	100.54852				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.94210	0.00000	100.89076				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.93696	0.00000	100.91858				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		79.86871	100.00000	98.92473				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		58.29989	100.00000	57.87722				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.40073	100.00000	25.21657				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		62.01349	100.00000	61.56389				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500		101.58311	8.93500	101.62660				113,855,500,000.00	12,700,000	139,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond		8.85500	101.51169		8.82500	101.55631			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.91884		0.00000	99.85806			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.92483		0.00000	99.86848			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.04316		0.00000	100.98729			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	101.08067		0.00000	101.06160			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	101.08838		0.00000	101.06919			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.12693		0.00000	101.10706			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.77722		0.00000	102.75624			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.91923		0.00000	102.89724			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.33000	102.04443		8.29500	102.04932			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.03500	105.10838		9.00500	105.14284			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.85500	105.08480		9.84500	105.05391			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.50500	101.22241		6.50000	101.17158			0.00	0	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.49747		0.00000	101.44331			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.55282		0.00000	101.49658			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.87500	103.67144		9.85500	103.72646			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.72500	102.88452		7.69000	102.86306			8,497,500,000.00	1,100,000	4,991,100,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.20473		0.00000	100.14367			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.25500	99.01291		9.22000	99.02836			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.84960		0.00000	101.60033			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.73000	103.90142		9.72000	103.87034			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.71141		100.00000	10.63375			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.19663		0.00000	100.13800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.95500	99.00005		8.92000	99.01827			13,432,500,000.00	1,500,000	129,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.99000	104.51185		5.98500	104.46123			0.00	0	2,850,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.81000	105.38267		7.77500	105.35258			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.89500	107.37412		8.86000	107.39183			22,237,500,000.00	2,500,000	526,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.27276		100.89771	6.22691			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.35649		100.61875	6.31015			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	100.49801		0.00000	100.44109			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.50500		0.00000	100.44726			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.50835		0.00000	100.45020			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.55069		0.00000	100.48766			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.59981		0.00000	100.53107			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.40238		100.00000	0.39946			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.40238		100.00000	0.39946			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.32500	94.33166		9.30500	94.37227			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66000	101.11782		7.62500	101.12206			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.39500	98.02085		9.37500	98.04162			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.00645		0.00000	100.95668			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.18000	103.05699		9.17000	103.03164			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.44270		0.00000	100.38773			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.66000	102.57632		9.64000	102.62278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.70861	0.00000	101.65436				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.53246	0.00000	100.47855				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.41339	0.00000	101.35805				0.00	3,000,000,000	3,000,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.81246	0.00000	100.75856				0.00	1,000,000,000	1,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.38454	0.00000	100.33132				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.39817	0.00000	101.37974				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.41000	106.17145	7.37500	106.15156				0.00	0	666,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.45279	0.00000	103.39933				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.86500	113.23566	8.83500	113.28781			81,558,000,000.00		9,200,000	448,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.95500	33.93096	10.94500	33.95311				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.81000	102.85814	7.77500	102.82287				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.99098	0.00000	100.92931				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.04296	0.00000	100.97800				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.16000	103.92067	8.12500	103.91119			17,952,000,000.00		2,200,000	447,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.47634	0.00000	101.41967				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	101.13129	0.00000	101.07669				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.67932	0.00000	102.62421				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.33813	0.00000	101.27420				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.17106	0.00000	101.10710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.14672	0.00000	100.08403				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.03988	0.00000	89.98444				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.13859	0.00000	100.07912				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	100.91626	0.00000	100.85538				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.99557	0.00000	100.92936				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.84005	0.00000	100.77874				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.23362	0.00000	101.16744				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.28049	0.00000	86.22316				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.51847	0.00000	101.50035				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.52805	0.00000	100.46517				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.62474	0.00000	101.56579				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.53620	0.00000	101.48058				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.25700	0.00000	101.19497				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.48194	0.00000	101.42836				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.39698	0.00000	101.37835				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.39594	0.00000	101.37731				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.76056	0.00000	100.70365				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.62138	0.00000	101.59973				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.12500	105.58675	10.11500	105.56440				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.61090	0.00000	101.58939				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.16000	104.35232	10.15000	104.33192				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.62138	0.00000	101.59973				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.44943	0.00000	101.43009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.05740	0.00000	100.00000				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.66000	104.59697	8.62500	104.56704				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.03671	0.00000	100.96651				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.17956	0.00000	100.15709				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.24500	103.24358	10.21500	103.34450				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.30042	0.00000	101.27741				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.07031	0.00000	101.01929				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.34500	109.84341	12.31000	109.86038				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.16790	0.00000	110.10170				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.04761	0.00000	100.04748				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	164.31319	2.08000	164.15033				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.92500	105.46588	8.90500	105.48375				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.98367	0.00000	99.93457				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	99.91378	0.00000	99.89654				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.55500	104.35771	9.53500	104.42332				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.34929	0.00000	100.29151				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.57049	0.00000	100.51745				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.32988	0.00000	100.27534				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.34206	0.00000	100.28549				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.33478	0.00000	100.27943				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.75500	105.23364	9.73500	105.31944				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.34212	0.00000	100.28555				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.34935	0.00000	100.29156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.34449	0.00000	100.28752				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.95500	104.32915	9.93500	104.39263				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.35914	0.00000	100.29972				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.35420	0.00000	100.29560				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.35663	0.00000	100.29762				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.44607	0.00000	100.37204				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.41662	0.00000	100.34755				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.36391	0.00000	100.30368				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.72500	113.12828	8.69500	113.16729				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13000	119.32555	9.12000	119.30334				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	170.33797	1.97500	170.34305				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50000	121.68875	9.49000	121.68618				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.87653	0.00000	100.81601				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.78128	0.00000	100.72281				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.53303	0.00000	101.47912				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.55215	0.00000	101.49248				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.25176	0.00000	100.19395				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.26049	0.00000	100.20065				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.27904	0.00000	100.20947				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.23097	0.00000	100.20204				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.08750	100.00000	15.97087				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	41.79160	100.00000	41.48528				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.94000	103.60229	6.90500	103.59092				31,230,000,000.00	4,500,000	106,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.78920	100.00000	14.68198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	64.79846		100.00000	64.32352			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.49101		0.00000	100.43490			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.77624		0.00000	100.75791			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.05418		0.00000	100.03611			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.05510		0.00000	100.00000			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.14597		0.00000	100.12975			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.91858		0.00000	101.86300			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.66256		0.00000	101.64260			0.00	1,000,000,000	1,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.61896		0.00000	101.56847			0.00	1,200,000,000	600,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.44640		0.00000	101.42782			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.42240		0.00000	101.40413			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.64421		0.00000	101.58714			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.50095		0.00000	101.48167			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.45077		0.00000	101.43213			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.73153		0.00000	101.67128			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.56640		0.00000	101.54629			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.50313		0.00000	101.48383			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.82802		0.00000	101.76427			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.64275		0.00000	101.62164			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.56422		0.00000	101.54413			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.76797		0.00000	100.71201			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.79020		0.00000	100.73260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.80020	0.00000	100.74186			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.82243	0.00000	100.76244			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.91792	0.00000	100.85088			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.94011	0.00000	100.87143			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.86269	0.00000	100.79808			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.71000	104.86084	6.67500	104.81402			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.36000	98.32105	6.35500	98.27188			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.20000	39.58062	8.19000	39.59829			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.71000	111.24054	6.67500	111.22537		2,872,015,260,180,000.00	28,020,158,000	17,767,858,000.00	
R158		On 15/09/2015	Spot Bond	6.71000	111.24054	6.67500	111.22537			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.61000	92.09502	6.57500	92.08597			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.71000	117.18531	6.67500	117.20166			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.54000	86.42921	6.50500	86.45050			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.38000	121.15348	8.37000	121.15683		1,367,589,163,600,000.00	56,514,220,000	97,971,999,900.00	
R187P		On 21/12/2026	Spot Bond	8.12000	36.87779	8.11000	36.89805			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.04000	34.41252	8.03000	34.43497			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.59000	281.77862	1.57000	281.81386		4,475,055,000,000.00	2,814,500,000	24,227,900,000.00	
R201		On 21/12/2014	Spot Bond	5.99000	105.50938	5.98500	105.46073		118,602,000,000,000.00	19,800,000,000	71,793,318,300.00	
R202		On 07/12/2033	Spot Bond	1.79000	225.94502	1.79000	225.61824		4,234,191,837,000.00	2,365,470,300	55,346,214,200.00	
R2023		On 28/02/2023	Spot Bond	8.26000	98.98027	8.24000	99.03538		4,226,044,802,000,000.00	11,627,700,000	31,224,499,900.00	
R203		On 15/09/2017	Spot Bond	7.39500	104.35070	7.36000	104.39076		2,188,599,057,000,000.00	95,956,600,000	108,590,900,000.00	
R2030		On 31/01/2030	Spot Bond	8.88500	95.42900	8.87500	95.43951		1,676,818,071,000,000.00	88,724,600,000	60,099,147,200.00	
R2037		On 31/01/2037	Spot Bond	9.14500	96.88759	9.13500	96.90615		1,150,349,550,000,000.00	25,790,000,000	29,510,000,000.00	
R204		On 21/12/2018	Spot Bond	7.61500	105.18447	7.58500	105.23418		1,677,886,818,546,000.00	20,339,700,400	15,939,560,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.24000	97.32603		9.19000	97.74897			2,065,136,304,000,000.00	23,499,600,000	30,923,400,000.00
R207	On 15/01/2020	Spot Bond		7.87500	100.10620		7.85500	100.12997			2,033,974,687,500,000.00	58,282,500,000	34,765,000,000.00
R208	On 31/03/2021	Spot Bond		8.03000	94.66098		8.02000	94.64953			2,754,961,348,953,000.00	43,083,605,100	48,257,842,600.00
R209	On 31/03/2036	Spot Bond		9.08000	74.50574		9.06500	74.56307			4,279,771,686,428,000.00	71,340,494,100	50,271,704,400.00
R210	On 31/03/2028	Spot Bond		1.76000	169.24366		1.76000	168.99933			1,129,920,000,000.00	642,000,000	32,116,809,900.00
R211	On 31/01/2017	Spot Bond		0.75000	130.27390		0.75000	130.09644			88,057,125,000,000.00	17,409,500,000	57,762,000,000.00
R212	On 31/01/2022	Spot Bond		1.56000	134.99492		1.54000	134.98749			36,941,580,000,000.00	23,680,500,000	82,223,800,000.00
R213	On 28/02/2031	Spot Bond		8.91000	85.45401		8.90000	85.46902			1,697,897,947,779,000.00	90,560,936,900	47,021,875,900.00
R214	On 28/02/2041	Spot Bond		9.19500	75.10845		9.15500	75.36139			1,892,319,046,500,000.00	05,798,700,000	52,190,009,100.00
R226C	On 15/09/2014	Spot Bond		5.96000	98.42498		5.95500	98.37889			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.77000	95.02596		6.73500	94.99930			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.61000	92.09502		6.57500	92.08597			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.53000	89.27071		6.49500	89.27764			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.54000	86.42921		6.50500	86.45050			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.04500	99.80165		6.04000	99.75240			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.99500	96.90085		5.99000	96.85623			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.68000	93.43774		6.64500	93.42009			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.55000	90.59237		6.51500	90.59157			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.53000	87.75410		6.49500	87.76834			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.59000	84.85456		6.55500	84.88229			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.37000	80.29125		7.33500	80.32579			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.42000	77.30586		7.38500	77.35185			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.62000	73.96321		7.59000	74.00402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.60000	71.31089		7.57000	71.36067			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.58000	68.76694		7.55000	68.82501			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.57000	66.29117		7.54000	66.35680			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.83500	62.89779		7.81500	62.93109			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.81500	60.60281		7.79500	60.64084			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.95000	57.79347		7.94000	57.79548			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.92000	55.70496		7.91000	55.70971			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.89000	53.70744		7.88000	53.71473			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.86000	51.79650		7.85000	51.80616			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.82000	50.01146		7.81000	50.02336			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.78000	48.30655		7.77000	48.32053			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.32000	44.13808		8.31000	44.15098			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.28000	42.54704		8.27000	42.56166			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.24000	41.02914		8.23000	41.04535			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.20000	39.58062		8.19000	39.59829			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.16000	38.19795		8.15000	38.21697			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.12000	36.87779		8.11000	36.89805			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.08000	35.61697		8.07000	35.63837			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.04000	34.41252		8.03000	34.43497			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.42043		0.00000	101.34270			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.32671		0.00000	100.25716			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.43158		0.00000	101.35467			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.28802		0.00000	101.21523			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.61642		100.00000	16.49596			0.00	0	1,980,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.15400	100.00000	6.10889				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		20.86924	100.00000	20.71794				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.36838	0.00000	101.30937				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.96200	0.00000	99.90510				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		102.24480	0.00000	102.19064				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		101.97884	0.00000	101.96101				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.34990	0.00000	101.29805				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.36182	0.00000	100.34538				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.96527	0.00000	100.90530				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.39912	0.00000	100.33972				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.10780	0.00000	101.04770				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.71600	0.00000	100.65464				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		99.99988	0.00000	99.94403				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		101.13102	0.00000	101.11312				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.95819	0.00000	100.89858				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.23874	0.00000	100.17929				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	99.94213				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		100.75743	0.00000	100.67303				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		102.00904	0.00000	101.97771				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		101.16074	0.00000	101.12795				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		101.04164	0.00000	101.01224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	101.04164	0.00000	101.01224				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.17414	0.00000	102.08563				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.42605	0.00000	102.32711				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.97318	0.00000	99.89309				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.53875	12.35000	106.43300				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00003	0.00000	99.93370				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.44392	100.00000	13.34645				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	99.97934	0.00000	99.91732				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.43705	0.00000	100.41510				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.12471	0.00000	101.10260				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.05594	0.00000	100.99016				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.33780	0.00000	100.26582				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.30648	100.00000	2.28994				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.66396	100.00000	15.54915				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.10812	100.00000	22.94059				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.77295	100.00000	13.62263				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.06834	100.00000	22.90109				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.87081	0.00000	100.82514				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.71318	0.00000	101.58399				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.33000	104.50459	9.32000	104.47748			46,650,000,000.00	5,000,000	780,500,000.00	
RW23	On 10/12/2023	Spot Bond	9.51000	99.97448	9.49000	100.02144			5,317,992,000,000.00	559,200,000	482,400,000.00	
RW28	On 10/12/2028	Spot Bond	10.06000	101.36854	10.05000	101.36288			0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	96.58480	0.00000	96.60917				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.96000	106.73129	7.92500	106.74347				0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.30767	0.00000	100.24218				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.44500	100.83154	9.41000	100.85771				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.00163	0.00000	100.93789				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.83612	0.00000	99.77443				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.87367	0.00000	100.80825				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.02371	0.00000	100.95709				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.00527	0.00000	100.93987				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.81000	102.05808	7.77500	102.02673				0.00	0	1,043,500,000.00
SBK9	On 10/04/2018	Spot Bond	9.21500	98.77197	9.18500	98.79295				0.00	0	375,800,000.00
SBN27	On 15/09/2015	Spot Bond	8.17000	109.41212	8.13500	109.38430				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.03000	109.58552	7.99500	109.55890				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.96000	109.67237	7.92500	109.64634				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.79500	100.38726	8.76000	100.41381				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10500	109.49258	8.07000	109.46531				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.07000	109.53594	8.03500	109.50897				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.85209	0.00000	99.79643				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.88637	0.00000	101.81346				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.38033	0.00000	101.31752				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.44500	103.17012	8.41000	103.20035				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.18226	0.00000	101.12630				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.52871	0.00000	101.46996				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.62984	0.00000	105.57660				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.18000	109.79198	9.17000	109.76355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	10.03000	100.80577	10.02000	100.79420				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.54945	0.00000	100.48396				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.81786	0.00000	100.76628				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.53853	0.00000	100.48022				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.32628	0.00000	103.27187				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.71500	100.99143	8.68500	101.04063			6,246,912,000,000.00	716,800,000	3,070,600,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.00812	100.00000	10.93439				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.80000	105.05713	9.78000	105.09918				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.04856	0.00000	100.99460				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.00000	103.93279	8.00000	8.00000				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.08000	93.98695	9.07000	93.98790				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	100.00000	1.33002	100.00000	100.00000				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.00000	103.93279	8.00000	8.00000				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.73000	94.66636	9.72000	94.64321				0.00	0	18,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.76000	111.71176	7.72500	111.71057			33,368,000,000.00	4,300,000	323,100,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.12000	269.91990	2.10000	270.20428				0.00	0	230,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.39500	127.91422	1.39500	127.85379				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.19373	0.00000	106.25496				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
SGI002	On 10/07/2017	Spot Bond	100.00000	12.46107	100.00000	5.59793			1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		10.58229	100.00000	10.50557				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	2.02000		125.89713	2.02000	125.83551				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.17785	6.50000	101.12482				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.80937	0.00000	99.74599				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.42571	0.00000	101.36421				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.08749	0.00000	103.02513				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.42500		102.12799	9.39000	102.14086				13,195,000,000.00	1,400,000	275,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.83597	0.00000	100.77623				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.20774	0.00000	101.14736				0.00	0	250,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.45599	0.00000	101.43550				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.39221	0.00000	101.33886				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.64166	0.00000	100.62405				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.12312	100.00000	14.02073				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.94293	0.00000	99.88590				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		56.51314	100.00000	55.98547				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.01000		106.22269	7.97500	106.22428				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.21500		100.96144	9.18500	100.98753				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.74500		100.52552	8.71000	100.55252				0.00	0	2,163,100,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.39589	0.00000	100.33971				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.37639	0.00000	100.31739				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.71108	0.00000	100.65555				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.37902	0.00000	100.31961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000	100.82995		0.00000	100.76780			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.49500	106.39995		8.46000	106.39288			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.14971		0.00000	101.09244			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.51892		0.00000	101.46360			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.07594		0.00000	101.01635			0.00	2,000,000,000	1,000,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.58000	94.47888		9.57000	94.44867			39,278,000,000.00	4,100,000	2,972,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.14953		0.00000	100.08563			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.62140		0.00000	101.55678			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.94680		0.00000	100.88387			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.63800	87.09341		9.62800	87.07095			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.70000	86.81709		9.69000	86.79424			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.23500	104.86007		7.23000	104.80130			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.13500	94.76969		9.11500	94.78151			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.81977		0.00000	101.67684			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.57500	100.99737		8.54000	101.02597			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.29000	108.77378		2.27000	108.92559			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.56500	101.55125		8.53500	101.63756			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.70424		0.00000	100.65283			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.26077		0.00000	100.23463			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.80000	109.77009		9.79000	109.81514			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.13212		0.00000	100.07540			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.68991		0.00000	99.70791			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.82958		0.00000	101.58953			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.14000	76.77182		10.13000	76.81576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024		On 21/01/2019	Spot Bond	0.00000	100.98940		0.00000	100.92781			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	99.20664		0.00000	100.00000			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.38866		0.00000	100.36915			0.00	0	0.00
SY1063		On 10/06/2014	Spot Bond	0.00000	99.91949		0.00000	99.90338			0.00	0	0.00
SY1065		On 17/06/2014	Spot Bond	0.00000	99.80477		0.00000	99.78850			0.00	0	0.00
SY1067		On 18/06/2014	Spot Bond	0.00000	99.78828		0.00000	99.77199			0.00	0	0.00
SY1072		On 09/06/2014	Spot Bond	100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
SY1076		On 21/07/2014	Spot Bond	0.00000	99.24556		0.00000	99.22916			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
SY1082		On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1084		On 09/06/2014	Spot Bond	0.00000	99.93491		0.00000	99.91863			0.00	0	0.00
SY1085		On 10/06/2014	Spot Bond	0.00000	99.91870		0.00000	99.90244			0.00	0	0.00
SY1086		On 13/06/2014	Spot Bond	0.00000	99.86916		0.00000	99.85280			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	98.90104		0.00000	98.88464			0.00	0	0.00
SY1088		On 13/06/2014	Spot Bond	0.00000	99.86914		0.00000	99.85278			0.00	0	0.00
SY1089		On 17/06/2014	Spot Bond	0.00000	99.80426		0.00000	99.78795			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	98.78792		0.00000	98.77155			0.00	0	0.00
SY1092		On 20/06/2014	Spot Bond	0.00000	99.75467		0.00000	99.73832			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	98.77133		0.00000	98.75495			0.00	0	0.00
SY1095		On 18/06/2014	Spot Bond	0.00000	99.78728		0.00000	99.77092			0.00	0	0.00
SY1096		On 23/06/2014	Spot Bond	0.00000	99.70606		0.00000	99.68973			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	98.72240		0.00000	98.70602			0.00	0	0.00
SY1099		On 23/06/2014	Spot Bond	0.00000	99.70634		0.00000	99.69003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1100	On 27/06/2014	Spot Bond	0.00000	99.64258	0.00000	99.62633				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.65394	0.00000	98.63752				0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.59119	0.00000	99.57484				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.60455	0.00000	98.58814				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.50110	0.00000	99.49982				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	100.00000	79.86871	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.17000	108.91179	7.13500	108.89430				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.98000	101.83825	8.97000	101.83522				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	95.91490	100.00000	95.20266				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	90.06226	100.00000	89.40805				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.80539	100.00000	26.61104				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.87399	0.00000	100.81978				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.68988	0.00000	100.63547				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.28746	0.00000	100.27050				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.13281	0.00000	100.07577				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.26832	0.00000	100.25150				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.44217	0.00000	101.39008				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.51968	0.00000	101.46468				0.00	0	500,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.79310	0.00000	99.77719				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.54513	0.00000	97.52759				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.03822	0.00000	97.02069				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.74587	0.00000	100.69155				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.96000	104.58284		7.92500	104.58369			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.84881		0.00000	100.82922			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.87251		0.00000	100.85238			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.05868		7.83000	102.99311			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.83576		0.00000	100.81648			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.86540		0.00000	100.84544			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.60775		0.00000	102.58597			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.83576		0.00000	100.81648			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.86540		0.00000	100.84544			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.79794		7.16000	102.73802			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.92344		0.00000	100.90213			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.91871		0.00000	100.89750			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.03223		0.00000	101.00840			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.01687		0.00000	100.99339			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.47911		0.00000	101.44487			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.42640		0.00000	101.39339			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.83458		0.00000	100.81533			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.87251		0.00000	100.85238			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.40865		8.73000	103.33545			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.83102		0.00000	100.81185			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.86540		0.00000	100.84544			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.08500	100.22246		9.05500	100.24807			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.96779		0.00000	100.94875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.01683		0.00000	100.99683			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.92581		0.00000	100.90444			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.91279		0.00000	100.89172			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.06723		0.00000	101.04624			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.02986		0.00000	101.00609			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.02514		0.00000	101.00148			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.15673		0.00000	101.13398			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.39708		0.00000	101.36476			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.40177		0.00000	101.36934			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.62303		0.00000	101.59107			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.95888		0.00000	100.89932			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.56237		101.06155	6.51381			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.83102		0.00000	100.81185			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.14352		0.00000	101.12551			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.93765		0.00000	100.91600			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.98495		0.00000	100.96222			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.48379		0.00000	101.44945			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.32729		0.00000	101.27163			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.93930		0.00000	100.88097			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.95235		0.00000	100.89320			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.93930		0.00000	100.88097			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.95235		0.00000	100.89320			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.95888		0.00000	100.89932			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.93146		0.00000	100.87363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.95235		0.00000	100.89320			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.02413		0.00000	100.96046			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.02413		0.00000	100.96046			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.02413		0.00000	100.96046			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.12846		0.00000	101.05821			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.15453		0.00000	101.08263			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.12194		0.00000	101.05210			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.64233		0.00000	101.53959			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.67478		0.00000	101.56999			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.66180		0.00000	101.55783			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.46000		104.19610		8.42500	104.15573		48,938,731,200,000.00	5,784,720,000	2,839,680,000.00	
TL20	On 22/02/2020	Spot Bond	10.02500		84.79531		10.00500	84.80333			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.23500		103.62199		8.20000	103.65881		4,941,000,000.00	600,000	4,160,800,000.00	
TN20	On 17/09/2020	Spot Bond	9.28000		108.07102		9.27000	108.03966		21,344,000,000.00	2,300,000	28,479,399,900.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.77707		100.00000	0.76973			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.51000		108.88369		9.49000	108.93048		294,810,000,000.00	31,000,000	10,329,320,000.00	
TN25	On 19/08/2025	Spot Bond	9.60000		102.18306		9.59000	102.17117		24,000,000,000,000.00	2,500,000,000	24,780,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.63000		95.17933		9.62000	95.17803		135,783,000,000.00	14,100,000	2,944,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.63035		0.00000	100.58013			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.41290		0.00000	101.35703			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.53094		0.00000	100.47520			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.49560		0.00000	100.43663			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.50849		0.00000	100.44797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.50976		0.00000	100.44908			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.57308		0.00000	100.50475			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.70429		0.00000	100.62010			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.35244		0.00000	101.29939			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.19573		0.00000	101.13867			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.22149		0.00000	101.16319			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.89004		0.00000	100.87192			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.95156		0.00000	100.93219			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24928		10.00000	100.16611			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.24306		9.75000	100.16197			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.24304		100.00000	10.16137			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	100.00000	6.23893		100.00000	5.79172		950,000,000,000,000.00	9,500,000,000	13,500,000,000.00	
TRAA2	On 14/06/2024	Spot Bond	100.00000	6.63642		100.00000	6.16071		290,000,000,000,000.00	2,900,000,000	26,600,000,000.00	
TRAB1	On 14/06/2024	Spot Bond	100.00000	6.74069		100.00000	6.34270		320,000,000,000,000.00	3,200,000,000	9,300,000,000.00	
TRAC1	On 14/06/2024	Spot Bond	100.00000	6.90140		100.00000	6.40670			0.00	0	3,900,000,000.00
TRAD1	On 14/06/2024	Spot Bond	100.00000	8.13801		100.00000	7.55466			0.00	0	7,600,000,000.00
TRAE1	On 14/06/2024	Spot Bond	100.00000	10.87621		100.00000	10.09658		360,000,000,000,000.00	3,600,000,000	8,600,000,000.00	
TSP150	On 02/10/2014	Spot Bond	0.00000	98.11601		0.00000	98.10018			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.42445		0.00000	97.40845			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.23454		0.00000	97.21874			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.89371		0.00000	99.87852			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.24009		0.00000	99.22458			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.18421		0.00000	96.16769			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.92011		0.00000	98.90297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond		0.00000	95.30418		0.00000	95.28501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	98.69657		0.00000	98.67964			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	94.85489		0.00000	94.84011			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	94.91051		0.00000	94.89187			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	98.20449		0.00000	98.18739			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.74050		0.00000	94.72217			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	94.51412		0.00000	94.49589			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.73733		0.00000	97.72031			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	94.29056		0.00000	94.27244			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	93.60019		0.00000	93.58226			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.34850		100.00000	12.25897			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.35527		0.00000	100.33830			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.91662		0.00000	100.89995			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.85764		0.00000	100.84115			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.84995		0.00000	100.83329			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.82172		0.00000	100.80495			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.71215		0.00000	100.69559			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.34923		0.00000	100.33260			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.16630		0.00000	100.14967			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.95615		0.00000	100.93740			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.18712		0.00000	100.16841			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.85834		0.00000	100.84151			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.16712		0.00000	100.15041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.43000	109.07229		9.42000	109.04145			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.05619		0.00000	100.99041			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.50449		0.00000	101.43254			0.00	0	18,400,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.73500	103.64330		9.70000	103.65970			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.20385		0.00000	101.18617			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.27736		0.00000	101.22454			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.61973		0.00000	100.56163			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.64037		0.00000	100.58031			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.64131		0.00000	100.58116			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.40679		0.00000	101.34858			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.44670		0.00000	101.38683			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07000	110.17194		7.03500	110.17733			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.23000	240.90669		1.23000	240.56902			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.03000	102.10057		6.99500	102.07601			0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.89500	103.16138		7.86000	103.18922			0.00	0	12,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.17000	103.62204		8.14000	103.67768			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.50000	102.59070		8.48000	102.61471			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.57000	102.50905		8.56000	102.49140			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.66000	93.30320		6.62500	93.28625			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.02500	99.65455		6.02000	99.60573			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.59000	91.55580		6.55500	91.54961			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00500	97.21701		6.00000	97.17267			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.66000	93.28632		6.62500	93.26946			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.56000	67.44775		7.53000	67.51061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	38.84004	100.00000	38.61939			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	20.55852	100.00000	20.44173			0.00	0	0.00
Total for j-Bonds :										44,101,174,320,288,000.00	1,202,461,200	14 310 578 200.00
Grand Total:										44,101,175,366,473,500.00	1,202,598,333	14 314 400 474.00