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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2014

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 10/06/2014	Any day expiry		10.70510	10.70510		10.63960	10.63960		11.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.73020	10.73020		10.64110	10.64110		11.88	740,480,371.80	69,009	404,695.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.10	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	0.000	15.10	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	0.000	15.10	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.00000	0.00000	0.00750	0.00001	0.000	15.40	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.00860	0.00001	0.000	15.59	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.00000	0.00000	0.02400	0.00002	0.000	16.74	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.00010	0.00000	0.02880	0.00003	0.000	16.93	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.00010	0.00000	0.03070	0.00003	0.000	16.99	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.00020	0.00000	0.03270	0.00003	0.000	17.05	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.00700	0.00001	0.08580	0.00009	0.007	17.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	0.01260	0.00001	0.11350	0.00011	0.013	17.84	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	530.24900	0.53025	441.32800	0.44133	530.249	18.14	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	233.30450	0.23330	152.57250	0.15257	233.305	14.72	583,261.25	2,500	11,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	3.10450	0.00310	11.47250	0.01147	3.104	14.72	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	7.67550	0.00768	24.99150	0.02499	7.675	13.93	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	141.32500	0.14133	75.10820	0.07511	141.325	13.58	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	15.92310	0.01592	45.48080	0.04548	15.923	13.24	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	20.06330	0.02006	54.64150	0.05464	20.063	13.02	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	178.24860	0.17825	263.85690	0.26386	178.249	14.70	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	5.26720	0.00527	3.27550	0.00328	5.267	15.64	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	4.80300	0.00480	3.02140	0.00302	4.803	15.82	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	3.34910	0.00335	2.20350	0.00220	3.349	16.58	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	273.14910	0.27315	361.10350	0.36110	273.149	16.58	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	2.81150	0.00281	1.89040	0.00189	2.811	16.95	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	1.44920	0.00145	1.05550	0.00106	1.449	18.46	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	1.23960	0.00124	0.91950	0.00092	1.240	18.83	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	1.14800	0.00115	0.85910	0.00086	1.148	19.02	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	0.79330	0.00079	0.61870	0.00062	0.793	19.96	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	0.68870	0.00069	0.54490	0.00054	0.689	20.33	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.08340	0.00008	0.05010	0.00005	0.083	25.13	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.04380	0.00004	0.02450	0.00002	0.044	26.58	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.00970	0.00001	0.00990	0.00001	0.010	33.53	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,269.80970	1.26981	1,358.90990	1.35891	1,269.810	33.53	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.00940	0.00001	0.00970	0.00001	0.009	34.63	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.00880	0.00001	0.00940	0.00001	0.009	38.81	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.73600	10.73600	10.64700	10.64700		10.77	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	378.31510	0.37832	293.01570	0.29302	378.315	13.68	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	6.78700	0.00679	16.20490	0.01620	6.787	12.86	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	10.83580	0.01084	24.75060	0.02475	10.836	12.48	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	226.83580	0.22684	151.75060	0.15175	226.836	12.48	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	14.23280	0.01423	31.59520	0.03160	14.233	12.26	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	67.77130	0.06777	36.19120	0.03619	67.771	10.92	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	57.14440	0.05714	31.21340	0.03121	57.144	10.77	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.73750	10.73750	10.64850	10.64850		10.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	9.13770	0.00914	19.34770	0.01935	9.138	13.02	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	231.34080	0.23134	156.93530	0.15694	231.341	12.65	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	13.84080	0.01384	28.43530	0.02844	13.841	12.65	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.73890	10.73890	10.65000	10.65000		11.00	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry			10.74040	10.74040	10.65180	10.65180		11.09	193,282,200.00	18,000	18,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	172.90010	0.17290	109.38400	0.10938	172.900	12.04	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	102.57170	0.10257	59.59810	0.05960	102.572	11.41	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	74.00160	0.07400	43.99210	0.04399	74.002	11.09	0.00	0	15,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	54.97070	0.05497	32.12070	0.03212	54.971	11.43	0.00	0	15,000.00
\$ / R	On 24/06/2014	Any day expiry			10.74770	10.74770	9.97000	9.97000		10.85	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	87.68680	0.08769	0.00000	0.00000	87.687	10.90	516,000.00	6,000	3,000.00
\$ / R	On 25/06/2014	Any day expiry			10.74950	10.74950	10.66090	10.66090		10.92	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	15.54200	0.01554	26.61750	0.02662	15.542	12.26	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	316.11170	0.31611	239.24680	0.23925	316.112	12.22	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	16.61170	0.01661	28.34680	0.02835	16.612	12.22	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	239.07830	0.23908	169.61500	0.16962	239.078	11.83	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	29.57830	0.02958	48.71500	0.04872	29.578	11.83	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	230.95460	0.23095	162.48620	0.16249	230.955	11.79	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	31.45460	0.03145	51.58620	0.05159	31.455	11.79	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.75130	10.75130	10.66270	10.66270		10.96	0.00	0	0.00

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\$ / R		On 27/06/2014	Any day expiry		10.75310	10.75310	10.66450	10.66450		11.01	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.000	22.06	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	75.70190	0.07570	49.66550	0.04967	11.39	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.75860	10.75860	10.66990	10.66990		10.81	0.00	0	201.00
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	133.40980	0.13341	192.19820	0.19220	11.08	0.00	0	500.00
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	0.22130	0.00022	0.19670	0.00020	20.32	0.00	0	500.00
\$ / R		On 08/07/2014	Any day expiry		10.77320	10.77320	10.68430	10.68430		11.01	0.00	0	0.00
\$ / R		On 08/07/2014	Any day expiry	10.60	Call	231.63810	0.23164	172.67830	0.17268	10.73	0.00	0	10,000.00
\$ / R		On 10/07/2014	Any day expiry		10.77680	10.77680	10.74100	10.74100		11.05	0.00	0	0.00
\$ / R		On 10/07/2014	Any day expiry	10.74	Call	153.75010	0.15375	0.00000	0.00000	10.94	41,802.50	250	250.00
\$ / R		On 28/07/2014	Any day expiry		10.80870	10.80870	10.71920	10.71920		11.10	0.00	0	348.00
\$ / R		On 28/07/2014	Any day expiry	8.30	Put	0.00110	0.00000	0.02000	0.00002	16.98	0.00	0	4,700.00
\$ / R		On 28/07/2014	Any day expiry	10.82	Call	169.38650	0.16939	131.64300	0.13164	11.18	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.81050	10.81050	10.72090	10.72090		11.12	0.00	0	1,044.00
\$ / R		On 29/07/2014	Any day expiry	10.80	Put	170.41160	0.17041	220.27190	0.22027	11.12	0.00	0	500.00
\$ / R		On 29/07/2014	Any day expiry	12.62	Call	1.78920	0.00179	1.24620	0.00125	17.32	0.00	0	500.00
\$ / R		On 08/08/2014	Any day expiry		10.82810	10.82810	10.74100	10.74100		11.17	0.00	0	0.00
\$ / R		On 08/08/2014	Any day expiry	10.74	Call	239.27880	0.23928	0.00000	0.00000	11.10	63,632.50	250	250.00
\$ / R		On 22/08/2014	Any day expiry		10.85320	10.85320	10.76290	10.76290		11.38	0.00	0	0.00
\$ / R		On 22/08/2014	Any day expiry	10.33	Put	39.31260	0.03931	53.95190	0.05395	10.67	0.00	0	19,547.00
\$ / R		On 22/08/2014	Any day expiry	12.07	Call	26.62420	0.02662	21.97580	0.02198	16.26	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.86230	10.86230	10.77170	10.77170		11.34	0.00	0	1,959.00
\$ / R		On 27/08/2014	Any day expiry	10.80	Put	195.37140	0.19537	240.71480	0.24071	11.27	0.00	0	500.00
\$ / R		On 27/08/2014	Any day expiry	12.83	Call	10.22040	0.01022	8.44670	0.00845	10.220	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.86410	10.86410	10.77340	10.77340		11.50	0.00	0	0.00
\$ / R		On 28/08/2014	Any day expiry	8.30	Put	0.18810	0.00019	0.21880	0.00022	18.43	0.00	0	5,000.00
\$ / R		On 28/08/2014	Any day expiry	10.96	Call	192.84730	0.19285	160.61980	0.16062	11.74	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.88400	10.88400	10.74100	10.74100		11.47	0.00	0	0.00
\$ / R		On 08/09/2014	Any day expiry	10.74	Call	318.76700	0.31877	0.00000	0.00000	11.20	82,590.00	250	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.89690	10.89690	10.80550	10.80550		11.55	635,354,651.40	58,306	570,255.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.80	Put	1.33960	0.00134	1.45850	0.00146	16.17	0.00	0	920.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.88	Put	1.51730	0.00152	1.65740	0.00166	15.77	0.00	0	26,804.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.90	Put	1.56570	0.00157	1.71170	0.00171	15.66	0.00	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future	9.00	Put	1.83500	0.00184	2.01530	0.00202	15.17	36,700.00	20,000	35,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	9.78	Put	7.32700	0.00733	9.89770	0.00990	11.27	0.00	0	920.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.00	Put	16.68650	0.01669	22.44300	0.02244	10.99	0.00	0	72,800.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.10	Put	23.99370	0.02399	31.67170	0.03167	10.90	0.00	0	600.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.19	Put	32.74350	0.03274	42.55150	0.04255	10.81	0.00	0	6,220.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.20	Put	33.86320	0.03386	43.93250	0.04393	10.81	0.00	0	48,650.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.21	Put	35.01470	0.03501	45.35180	0.04535	10.80	0.00	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.23	Put	37.41590	0.03742	48.30200	0.04830	10.78	0.00	0	27,284.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.25	Put	39.95240	0.03995	51.41040	0.05141	10.76	0.00	0	10,800.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.30	Put	46.91990	0.04692	61.87030	0.06187	10.71	0.00	0	7,700.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.38	Put	61.24510	0.06125	81.60840	0.08161	10.72	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.40	Call	562.67300	0.56267	492.64580	0.49265	10.75	0.00	0	2,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.48	Put	86.22600	0.08623	111.80260	0.11180	10.88	0.00	0	4,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.50	Call	488.84300	0.48884	424.10780	0.42411	10.91	0.00	0	11,362.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.50	Put	91.94300	0.09194	118.60780	0.11861	10.91	0.00	0	13,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	481.79350	0.48179	417.60820	0.41761	481.793	10.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	97.90830	0.09791	0.00000	0.00000	97.908	10.94	460,169.01	4,700	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	107.32720	0.10733	136.76740	0.13677	107.327	10.99	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	440.82520	0.44083	379.99160	0.37999	440.825	11.02	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	113.92520	0.11393	144.49160	0.14449	113.925	11.02	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	120.78030	0.12078	152.48050	0.15248	120.780	11.05	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	421.20370	0.42120	362.07440	0.36207	421.204	11.07	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	124.30370	0.12430	156.57440	0.15657	124.304	11.07	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	142.90290	0.14290	178.04000	0.17804	142.903	11.15	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	377.69980	0.37770	322.58850	0.32259	377.700	11.18	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	167.37880	0.16738	205.97710	0.20598	167.379	11.24	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	223.39170	0.22339	270.31120	0.27031	223.392	11.44	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	285.37790	0.28538	241.94920	0.24195	285.378	11.45	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	245.40730	0.24541	209.83280	0.20983	245.407	11.66	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	219.89520	0.21990	187.91170	0.18791	219.895	11.92	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	185.16920	0.18517	158.22660	0.15823	185.169	12.33	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	128.15600	0.12816	0.00000	0.00000	128.156	13.21	1,204,666.40	9,400	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	118.91160	0.11891	102.22260	0.10222	118.912	13.40	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	107.31000	0.10731	92.60800	0.09261	107.310	13.66	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	104.30770	0.10431	90.06550	0.09007	104.308	13.74	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	102.84520	0.10285	88.82640	0.08883	102.845	13.78	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	705.94520	0.70595	783.32640	0.78333	705.945	13.78	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	101.40570	0.10141	87.60810	0.08761	101.406	13.82	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	53.65140	0.05365	46.46510	0.04647	53.651	15.77	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,156.75140	1.15675	1,240.96510	1.24097	1,156.751	15.77	0.00	0	500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	38.00920	0.03801	33.22550	0.03323	38.009	16.68	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	34.49520	0.03450	30.24390	0.03024	34.495	16.94	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	32.89170	0.03289	28.88120	0.02888	32.892	17.08	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	31.01740	0.03102	27.28820	0.02729	31.017	17.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	22.00970	0.02201	19.60460	0.01960	22.010	18.28	0.00	0	26,275.00
\$ / R	On 22/09/2014	Any day expiry			10.91010	10.91010	10.81820	10.81820		11.65	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	97.91050	0.09791	124.26860	0.12427	97.910	11.04	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	110.20560	0.11021	138.68280	0.13868	110.206	11.10	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.91770	10.91770	10.82550	10.82550		11.73	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	217.94500	0.21794	260.16860	0.26017	217.945	11.58	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	21.36100	0.02136	17.93660	0.01794	21.361	19.36	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.92330	10.92330	10.83100	10.83100		11.72	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.87820	0.00088	0.93580	0.00094	0.878	18.16	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	269.09000	0.26909	231.90920	0.23191	269.090	11.93	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.94030	10.94030	10.74100	10.74100		11.98	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	399.43570	0.39944	0.00000	0.00000	399.436	11.63	101,780.00	250	250.00
\$ / R	On 29/10/2014	Any day expiry			10.97990	10.97990	10.88570	10.88570		12.25	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.79810	0.00180	1.88570	0.00189	1.798	17.66	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	239.08160	0.23908	279.10420	0.27910	239.082	11.89	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	239.87770	0.23988	209.48010	0.20948	239.878	13.03	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	36.29010	0.03629	34.67670	0.03468	36.290	19.77	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.99120	10.99120	10.89660	10.89660		12.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	56.76200	0.05676	65.79850	0.06580	56.762	11.60	0.00	0	3,882.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	123.02760	0.12303	109.33840	0.10934	123.028	15.09	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.03080	11.03080	10.93490	10.93490		12.45	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	250.86410	0.25086	288.93530	0.28894	250.864	12.00	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	50.30990	0.05031	48.96210	0.04896	50.310	20.66	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.03650	11.03650	10.94040	10.94040		12.46	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.10880	0.00311	3.25390	0.00325	3.109	17.36	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	298.96140	0.29896	263.75110	0.26375	298.961	13.04	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.06100	11.06100	10.96410	10.96410		12.49	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.06290	11.06290	10.96610	10.96610		12.49	601,401,369.80	54,362	83,102.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.15390	0.01215	12.79580	0.01280	12.154	14.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	21.14600	0.02115	22.34210	0.02234	21.146	13.62	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	36.26340	0.03626	38.57480	0.03857	36.263	12.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	42.51520	0.04252	45.34540	0.04535	42.515	12.31	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	52.94180	0.05294	58.69100	0.05869	52.942	12.05	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,028.26220	1.02826	939.00800	0.93901	1,028.262	11.95	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	65.36220	0.06536	72.90800	0.07291	65.362	11.95	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	860.36060	0.86036	775.78140	0.77578	860.361	11.75	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	105.20170	0.10520	118.54020	0.11854	105.202	11.71	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	107.21310	0.10721	120.84030	0.12084	107.213	11.70	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	109.25290	0.10925	123.17500	0.12318	109.253	11.69	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	113.42760	0.11343	127.94680	0.12795	113.428	11.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	126.71670	0.12672	143.12690	0.14313	126.717	11.61	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	129.04740	0.12905	145.78580	0.14579	129.047	11.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	141.22230	0.14122	163.41900	0.16342	141.222	11.56	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	157.73920	0.15774	182.27510	0.18228	157.739	11.64	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	186.56510	0.18657	214.98190	0.21498	186.565	11.78	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	214.21780	0.21422	246.13570	0.24614	214.218	11.90	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	559.66080	0.55966	496.30240	0.49630	559.661	11.95	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	553.93390	0.55393	491.08760	0.49109	553.934	11.96	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	266.86790	0.26687	304.92240	0.30492	266.868	12.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	488.77080	0.48877	432.08720	0.43209	488.771	12.17	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	320.84220	0.32084	364.54900	0.36455	320.842	12.29	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	357.94780	0.35795	405.20750	0.40521	357.948	12.41	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	416.18470	0.41618	469.60540	0.46961	416.185	12.63	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	480.07110	0.48007	537.74360	0.53774	480.071	12.91	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	243.38590	0.24339	216.88880	0.21689	243.386	13.87	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	162.20850	0.16221	145.97190	0.14597	162.209	15.17	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	160.82900	0.16083	144.76810	0.14477	160.829	15.20	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	149.08570	0.14909	134.51700	0.13452	149.086	15.46	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	127.47390	0.12747	115.42270	0.11542	127.474	15.99	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	126.44790	0.12645	114.52370	0.11452	126.448	16.02	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	75.80950	0.07581	69.98030	0.06998	75.809	17.98	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	72.91060	0.07291	67.42500	0.06742	72.911	18.14	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	65.15630	0.06516	61.61340	0.06161	65.156	18.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	64.65840	0.06466	61.42890	0.06143	64.658	18.72	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	38.60410	0.03860	35.19630	0.03520	38.604	24.06	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.06900	11.06900	10.97190	10.97190		12.61	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	257.45550	0.25746	295.22020	0.29522	257.455	12.04	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	61.24030	0.06124	60.27950	0.06028	61.240	21.17	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.08510	11.08510	10.98760	10.98760		12.62	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.89810	0.00390	4.18820	0.00419	3.898	16.90	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	364.72870	0.36473	325.16470	0.32516	364.729	12.89	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.15790	11.15790	11.05810	11.05810		12.79	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.05570	0.00506	5.50250	0.00550	5.056	16.37	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	268.78640	0.26879	308.47200	0.30847	268.786	12.15	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	438.25980	0.43826	396.57020	0.39657	438.260	12.92	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	87.27780	0.08728	88.65610	0.08866	87.278	22.45	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.21450	11.21450	11.11290	11.11290		12.92	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	273.70340	0.27370	314.46150	0.31446	273.703	12.17	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	105.53560	0.10554	103.10120	0.10310	105.536	22.93	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.21650	11.21650	11.11480	11.11480		12.92	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.09410	0.00609	6.74110	0.00674	6.094	16.06	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	517.52030	0.51752	471.36760	0.47137	517.520	12.82	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.25320	11.25320	11.15050	11.15050		13.03	69,769,840.00	6,200	22,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	89.99860	0.09000	102.16530	0.10217	89.999	12.10	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	130.41560	0.13042	149.21000	0.14921	130.416	12.02	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	176.93820	0.17694	201.05820	0.20106	176.938	12.01	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	254.67360	0.25467	293.91890	0.29392	254.674	12.09	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	321.67060	0.32167	366.91050	0.36691	321.671	12.37	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	298.07660	0.29808	275.69710	0.27570	298.077	14.78	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	201.97440	0.20197	188.23770	0.18824	201.974	16.23	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	156.83680	0.15684	147.33520	0.14734	156.837	17.24	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	118.07410	0.11807	117.22440	0.11722	118.074	21.25	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.27650	11.27650	11.17290	11.17290		13.18	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	277.87190	0.27787	319.02090	0.31902	277.872	12.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	112.33520	0.11234	100.82200	0.10082	112.335	23.14	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.34430	11.34430	11.23820	11.23820		13.31	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	282.26880	0.28227	324.03030	0.32403	282.269	12.27	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	115.52470	0.11552	102.54700	0.10255	115.525	22.87	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.40580	11.40580	11.29730	11.29730		13.43	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	288.40950	0.28841	325.27600	0.32528	288.410	12.39	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	111.99220	0.11199	106.53680	0.10654	111.992	22.56	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.44590	11.44590	11.33630	11.33630		13.53	11,445,900.00	1,000	4,636.00
\$ / R	On 26/06/2015	Any day expiry			11.46880	11.46880	11.35940	11.35940		13.67	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	297.15500	0.29715	329.14210	0.32914	297.155	12.58	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	110.65200	0.11065	100.42900	0.10043	110.652	22.56	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.53740	11.53740	11.42860	11.42860		13.85	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	304.01170	0.30401	336.78430	0.33678	304.012	12.71	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	113.15150	0.11315	101.24700	0.10125	113.151	22.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.59770	11.59770	11.48940	11.48940		13.98	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	310.14130	0.31014	343.53040	0.34353	310.141	12.82	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	111.90390	0.11190	101.92040	0.10192	111.904	22.17	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.63510	11.63510	11.52720	11.52720		14.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.66420	11.66420	11.55650	11.55650		14.19	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	315.21530	0.31522	346.60230	0.34660	315.215	12.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	111.72600	0.11173	102.24220	0.10224	111.726	21.91	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry			11.72650		11.72650		11.61950	11.61950		14.29	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	319.24080		0.31924	350.29930	0.35030		319.241	12.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	121.00050		0.12100	111.16880	0.11117		121.000	21.86	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.78470		11.78470		11.67820	11.67820		14.38	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	322.69380		0.32269	352.71800	0.35272		322.694	13.04	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	109.76100		0.10976	100.66980	0.10067		109.761	21.68	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.83880		11.83880		11.73270	11.73270		14.46	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	324.23270		0.32423	353.83990	0.35384		324.233	13.07	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	101.61200		0.10161	96.14850	0.09615		101.612	21.53	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.73020		10.73020		10.64110	10.64110		11.88	2,521,597.00	235	1,029.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	20,614.91980		0.20615	29,275.79880	0.29276		20,614.920	15.26	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.89690		10.89690		10.80550	10.80550		11.55	6,865,047.00	630	702.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.06290		11.06290		10.96610	10.96610		12.49	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	56,543.37180		0.56543	50,156.72880	0.50157		56,543.372	11.93	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.25320		11.25320		11.15050	11.15050		13.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.98150		17.98150		17.86750	17.86750		11.56	69,660,331.00	3,874	16,958.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	13.19	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.00000		0.00000	0.00000	0.00000		0.000	14.84	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.00000		0.00000	0.00010	0.00000		0.000	15.66	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	0.00010		0.00000	0.00180	0.00000		0.000	16.43	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	0.00110		0.00000	0.01180	0.00001		0.001	16.93	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	0.20040		0.00020	0.55840	0.00056		0.200	17.41	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	434.87940		0.43488	327.35310	0.32735		434.879	14.85	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	45.55510		0.04556	98.76950	0.09877		45.555	12.29	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	7.24570		0.00725	4.37300	0.00437		7.246	13.69	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	470.93020		0.47093	584.15030	0.58415		470.930	14.65	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.02910		0.00003	0.03280	0.00003		0.029	26.55	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.02450		0.00002	0.02500	0.00003		0.025	29.94	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.24750		18.24750		18.13040	18.13040		11.30	46,129,680.00	2,528	28,449.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	27.35160		0.02735	29.64110	0.02964		27.352	12.40	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	72.45800		0.07246	80.98690	0.08099		72.458	10.78	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	89.53190		0.08953	108.89000	0.10889		89.532	10.43	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	166.55160		0.16655	0.00000	0.00000		166.552	10.72	549,620.28	3,300	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	310.72540		0.31073	263.50420	0.26350		310.725	11.89	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	198.50270		0.19850	0.00000	0.00000		198.503	12.74	1,091,764.85	5,500	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	95.13000		0.09513	74.27580	0.07428		95.130	13.72	0.00	0	15,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.51090		18.51090		18.38550	18.38550		12.10	4,442,616.00	240	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	630.12750		0.63013	692.55030	0.69255		630.128	12.10	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.64370		18.64370		18.51470	18.51470		12.57	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	515.05100		0.51505	571.24840	0.57125		515.051	12.19	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	656.78550		0.65679	720.09300	0.72009		656.786	12.44	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	728.70510		0.72871	798.58920	0.79859		728.705	12.55	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	202.91300		0.20291	180.86860	0.18087		202.913	15.43	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	141.23470		0.14123	124.89040	0.12489		141.235	16.00	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	139.71950		0.13972	123.51980	0.12352		139.720	16.02	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.80690		18.80690		18.67310	18.67310		12.93	0.00	0	0.00

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 12/06/2015		Foreign Exchange Future	19.10150	19.10150		18.95660	18.95660		13.26	0.00	0	0.00
¥ / R	On 13/06/2014		Foreign Exchange Future	0.10480	0.10480		0.10374	0.10374		16.50	1,337,130.44	12,759	2,845.00
¥ / R	On 15/09/2014		Foreign Exchange Future	0.10649	0.10649		0.10540	0.10540		11.30	0.00	0	0.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10818	0.10818		0.10704	0.10704		13.97	1,380,255.86	12,759	12,759.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.11014	0.11014		0.10893	0.10893		13.96	0.00	0	50.00
€ / R	On 13/06/2014		Foreign Exchange Future	14.53310	14.53310		14.46430	14.46430		11.45	63,059,120.90	4,339	55,774.00
€ / R	On 13/06/2014	13.80	Put	0.04410	0.00004		0.07150	0.00007	0.044	17.90	0.00	0	27,500.00
€ / R	On 13/06/2014	13.85	Put	0.07400	0.00007		0.13170	0.00013	0.074	17.46	0.00	0	14,800.00
€ / R	On 13/06/2014	14.15	Put	1.73470	0.00173		4.06330	0.00406	1.735	14.88	0.00	0	8,800.00
€ / R	On 13/06/2014	14.40	Put	20.19840	0.02020		41.34740	0.04135	20.198	12.74	0.00	0	8,800.00
€ / R	On 13/06/2014	14.45	Call	114.39870	0.11440		74.59430	0.07459	114.399	12.31	0.00	0	1,000.00
€ / R	On 13/06/2014	14.85	Put	321.55320	0.32155		389.58800	0.38959	321.553	14.90	0.00	0	5,000.00
€ / R	On 13/06/2014	15.07	Call	0.87000	0.00087		0.93120	0.00093	0.870	17.44	0.00	0	3,000.00
€ / R	On 13/06/2014	16.35	Call	0.00670	0.00001		0.00910	0.00001	0.007	33.83	0.00	0	4,200.00
€ / R	On 13/06/2014	16.40	Call	0.00650	0.00001		0.00890	0.00001	0.007	34.59	0.00	0	12,500.00
€ / R	On 15/09/2014		Foreign Exchange Future	14.76060	14.76060		14.68950	14.68950		11.26	42,303,879.60	2,866	32,227.00
€ / R	On 15/09/2014	13.54	Put	20.72040	0.02072		24.55540	0.02456	20.720	10.82	0.00	0	21,000.00
€ / R	On 15/09/2014	14.00	Put	68.61410	0.06861		80.32350	0.08032	68.614	10.55	0.00	0	6,000.00
€ / R	On 15/09/2014	14.30	Put	144.19190	0.14419		164.03840	0.16404	144.192	10.83	0.00	0	650.00
€ / R	On 15/09/2014	14.33	Put	153.96420	0.15396		174.71380	0.17471	153.964	10.86	0.00	0	800.00
€ / R	On 15/09/2014	15.71	Call	103.87870	0.10388		90.55720	0.09056	103.879	13.34	0.00	0	21,000.00
€ / R	On 15/09/2014	16.34	Call	50.64890	0.05065		43.35920	0.04336	50.649	14.83	0.00	0	800.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.98920	14.98920		14.91160	14.91160		12.00	30,248,205.60	2,018	10,393.00
€ / R	On 12/12/2014	13.50	Put	56.37830	0.05638		60.65740	0.06066	56.378	11.55	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	85.28940	0.08529		91.24770	0.09125	85.289	11.44	0.00	0	650.00
€ / R	On 12/12/2014	16.30	Call	179.33710	0.17934		164.32770	0.16433	179.337	14.17	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	15.25290	15.25290		15.16810	15.16810		12.47	381,322.50	25	1,425.00
€ / R	On 12/06/2015		Foreign Exchange Future	15.52320	15.52320		15.42950	15.42950		12.84	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	493.40200	493.40200		499.04000	499.04000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	500.83600	500.83600		506.56400	506.56400			0.00	0	0.00
AL12	On 05/02/2015		Index Future	508.62200	508.62200		514.44400	514.44400			0.00	0	0.00
AL37	On 07/08/2014		Index Future	423.05000	423.05000		425.62200	425.62200			0.00	0	0.00
AL37	On 06/11/2014		Index Future	429.42300	429.42300		432.03900	432.03900			0.00	0	0.00
AL7T	On 07/08/2014		Index Future	496.29400	496.29400		500.97500	500.97500			0.00	0	1.00
AL7T	On 06/11/2014		Index Future	503.77100	503.77100		508.52800	508.52800			0.00	0	0.00
ALBI	On 07/08/2014		Index Future	451.78100	451.78100		455.58200	455.58200			0.00	0	646.00
ALBI	On 06/11/2014		Index Future	458.58700	458.58700		462.45000	462.45000			0.00	0	0.00
ALBI	On 05/02/2015		Index Future	465.71600	465.71600		469.64300	469.64300			0.00	0	0.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future	10.04370	10.04370		9.93740	9.93740		11.17	0.00	0	5,016.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.02890		0.00003		0.09000	0.00009	0.029	29.07	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	344.15140		0.34415		243.49450	0.24349	344.151	16.30	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.08210		0.00008		0.13390	0.00013	0.082	23.24	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.13340		10.13340		10.02540	10.02540		10.92	0.00	0	10,881.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.22540		10.22540		10.11280	10.11280		11.23	0.00	0	460.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	70.77720		0.07078		87.92620	0.08793	70.777	11.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	418.26040		0.41826		355.46840	0.35547	418.260	11.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	161.34850		0.16135		138.71970	0.13872	161.349	12.27	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.33380		10.33380		10.21610	10.21610		11.64	0.00	0	25.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.44470		10.44470		10.32060	10.32060		11.94	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.83040		9.83040		9.75700	9.75700		10.77	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.96050		9.96050		9.88550	9.88550		10.41	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.09060		10.09060		10.01080	10.01080		11.54	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			52.86970		52.86970		-31.51150	-31.51150			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			731.11480		731.11480		682.93300	682.93300			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			812.32420		812.32420		761.35070	761.35070			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			49.88090		49.88090		-85.51660	-85.51660			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			675.01370		675.01370		628.30420	628.30420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			97.13540		97.13540		85.42440	85.42440			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			112.42060		112.42060		77.64860	77.64860			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future			33.98600		33.98600		16.33960	16.33960			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.92910		11.92910		11.86180	11.86180		11.68	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.12420		12.12420		12.05520	12.05520		11.51	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.32020		12.32020		12.24600	12.24600		12.31	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.54640		12.54640		12.46630	12.46630		12.89	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.72540		1.72540		1.70800	1.70800		12.83	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74450		1.74450		1.72690	1.72690		11.32	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.76600		1.76600		1.74670	1.74670		12.19	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.28873		123.28873		123.24857	123.24857			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.68119		123.68119		123.64171	123.64171			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.75059	83.71053	9.62911	84.60382			0.00	0	6,220.00
ES33	On 06/11/2014		Bond Future		9.85189	81.18781	9.72634	82.09550			0.00	0	0.00
ES33	On 05/02/2015		Bond Future		9.95385	82.45117	9.82406	83.37364			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		450.67500	450.67500	454.32800	454.32800			9,013,500.00	2	520.00
GOVI	On 06/11/2014		GOVI		457.46400	457.46400	461.17800	461.17800			0.00	0	28.00
GOVI	On 05/02/2015		GOVI		464.57600	464.57600	468.35100	468.35100			0.00	0	0.00
I2025	On 07/08/2014		Bond Future		116.54609	116.54609	116.50862	116.50862			0.00	0	0.00
I2025	On 06/11/2014		Bond Future		118.31757	118.31757	118.28095	118.28095			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		121.71915	121.71915	121.67951	121.67951			0.00	0	725.00
I2038	On 06/11/2014		Bond Future		123.56935	123.56935	123.53033	123.53033			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		121.11786	121.11786	121.07846	121.07846			0.00	0	5,218.00
I2046	On 06/11/2014		Bond Future		121.61329	121.61329	121.57455	121.57455			0.00	0	0.00
I2050	On 07/08/2014		Bond Future		125.96140	125.96140	125.91944	125.91944			0.00	0	2,720.00
I2050	On 06/11/2014		Bond Future		127.87583	127.87583	127.83460	127.83460			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		215.40100	215.40100	215.42300	215.42300			0.00	0	1,267.00
IGOV	On 06/11/2014		Index Future		218.67300	218.67300	218.69700	218.69700			0.00	0	87.00
IGOV	On 05/02/2015		Index Future		222.09800	222.09800	222.12500	222.12500			0.00	0	0.00
ILBI	On 07/08/2014		Index Future		584.23100	584.23100	584.28600	584.28600			0.00	0	210.00
ILBI	On 06/11/2014		Index Future		593.08400	593.08400	593.14100	593.14100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate		142.76488	142.76488	142.72216	142.72216			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		6.03000	93.97000	6.00000	94.00000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		6.09000	93.91000	6.06000	93.94000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future		6.27000	93.73000	6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future		6.37000	93.63000	6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		6.52000	93.48000	6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.79000	93.21000	6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		7.06000	92.94000	6.93000	93.07000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		7.23000	92.77000	7.10000	92.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.41000	92.59000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.56000	92.44000		7.40000	92.60000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.13010	9.13010		9.03190	9.03190		13.28	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.21970	9.21970		9.11910	9.11910		7.88	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.28320	9.28320		9.17730	9.17730		9.78	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35440	1.35440		1.35930	1.35930			0.00	0	150.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35460	1.35460		1.35950	1.35950			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.35490	1.35490		1.35980	1.35980			0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.54360	9.54360	0.10478	9.64280	9.64280		11.73	0.00	0	0.00
R / ¥EN	On 15/09/2014		Foreign Exchange Future	9.53810	9.53810	0.10478	9.63710	9.63710		11.63	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.88274	112.33617		6.69845	112.53735		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.13465	107.21725		6.89058	107.42269		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.53758	108.88602		7.18192	109.09554		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.40803	117.35901		8.25537	118.65458		10.06	54,571,939.65	465	48,462.00
R186	On 07/08/2014	7.60	Call	138.39000	0.13839		263.83000	0.26383	138.390	9.81	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	628.94000	0.62894		1,006.85000	1.00685	628.940	9.96	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	1,292.72000	1.29272		1,891.94000	1.89194	1,292.720	10.06	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,802.51000	1.80251		1,270.17000	1.27017	1,802.510	10.15	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	931.61000	0.93161		614.10000	0.61410	931.610	10.30	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	501.16000	0.50116		312.76000	0.31276	501.160	10.43	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	204.21000	0.20421		118.95000	0.11895	204.210	10.57	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.48762	119.12828		8.32920	120.44466		10.09	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,124.27000	1.12427		856.63000	0.85663	1,124.270	10.51	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.56490	115.68608		8.40048	117.02396		10.46	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	2,460.31000	2.46031		2,034.50000	2.03450	2,460.310	10.70	0.00	0	9,600.00
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	284.96347	284.96347		284.87331	284.87331			0.00	0	905.00
R197	On 06/11/2014		Bond Future	289.29444	289.29444		289.20589	289.20589			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	6.11410	102.13381		5.88356	102.21657		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			227.99458		227.99458		227.92094	227.92094		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.45972		231.45972		231.38756	231.38756			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			8.30112		100.14002		8.14794	101.05069		8.18	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.39360		97.72941		8.23369	98.65488		8.61	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.48634		99.24990		8.31920	100.19058		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			7.46223		105.49151		7.30975	105.91253		2.93	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	40.62000		0.04062		87.44000	0.08744	40.620	2.84	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.59916		102.91867		7.43099	103.34723		3.08	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	170.67000		0.17067		255.78000	0.25578	170.670	2.99	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	240.76000		0.24076		349.67000	0.34967	240.760	3.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.74779		104.52006		7.56081	104.95612		3.05	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	963.67000		0.96367		1,191.58000	1.19158	963.670	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
R2030	On 07/08/2014	Bond Future			8.92699		92.56116		8.77469	93.76597			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.00758		93.95758		8.85030	95.18166			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.08750		91.41247		8.92499	92.65634			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.10287		94.54489		8.98642	95.60980			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.17832		95.97129		9.05829	97.05335			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.25301		93.20706		9.12924	94.30676			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.67785		102.29565		7.53803	102.81085		4.40	0.00	0	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	555.07000		0.55507		374.32000	0.37432	555.070	4.48	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.79038		103.83780		7.64010	104.36193		4.40	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	862.57000		0.86257		673.24000	0.67324	862.570	4.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.90427		101.41849		7.74226	101.95160		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			9.23393		98.92679		9.11744	100.08646			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.31000		95.99201		9.18990	97.17026			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.38560		97.48556		9.26174	98.68292			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future			7.91932		97.63709		7.75967	98.32085		5.75	3,319,661.06	34	30,845.00
R207	On 06/11/2014	Bond Future			8.02196		99.10959		7.85267	99.80481		5.76	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.12641		97.01035		7.94646	97.71717		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			8.09181		95.67317		7.91741	96.52274		6.84	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	658.06000		0.65806		408.06000	0.40806	658.060	6.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.18979		93.71747		8.00644	94.58092		7.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,107.42000		1.10742		831.39000	0.83139	1,107.420	7.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.28711		95.17571		8.09412	96.05339		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			9.05267		75.87480		8.93120	76.78828		15.11	0.00	0	25,271.00
R209	On 06/11/2014	Bond Future			9.12553		73.87232		9.00047	74.80043		15.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,199.26000		1.19926		1,486.45000	1.48645	1,199.260	15.54	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,386.52000		2.38652		2,837.85000	2.83785	2,386.520	15.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,549.74000		2.54974		3,019.55000	3.01955	2,549.740	15.80	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,720.55000		2.72055		3,208.72000	3.20872	2,720.550	15.83	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,832.64000		1.83264		1,545.24000	1.54524	1,832.640	16.13	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,639.65000		1.63965		1,376.00000	1.37600	1,639.650	16.18	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	952.46000		0.95246		782.29000	0.78229	952.460	16.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	881.99000		0.88199		722.35000	0.72235	881.990	16.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	812.09000		0.81209		662.84000	0.66284	812.090	16.45	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.19640		75.02188		9.06768	75.96503		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			171.15987		171.15987		171.10470	171.10470			0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.72172		171.72172		171.66769	171.66769			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211		On 07/08/2014	Bond Future	130.39979	130.39979		130.36119	130.36119			0.00	0	390.00
R211		On 06/11/2014	Bond Future	132.38198	132.38198		132.34424	132.34424			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	134.14555	134.14555		134.66198	134.66198			0.00	0	21,797.00
R212		On 06/11/2014	Bond Future	136.18476	136.18476		136.71054	136.71054			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	8.93144	86.59801		8.77925	87.75338		12.94	0.00	0	26,057.00
R213		On 06/11/2014	Bond Future	9.01083	84.36260		8.85384	85.53637		13.72	0.00	0	0.00
R213		On 05/02/2015	Bond Future	9.08969	85.67513		8.92767	86.86790		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	9.16224	76.54383		9.05093	77.41041		15.47	0.00	0	5,228.00
R214		On 06/11/2014	Bond Future	9.23579	74.40973		9.12117	75.29025		16.45	0.00	0	0.00
R214	9.20	Call	2,984.33000	2.98433		3,460.91000	3.46091	2,984.330	16.42	0.00	0	2,500.00	
R214	9.80	Put	1,475.65000	1.47565		1,252.62000	1.25262	1,475.650	16.82	0.00	0	2,500.00	
R214		On 05/02/2015	Bond Future	9.30869	75.56751		9.19064	76.46229		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
RAIN		On 13/06/2014	Foreign Exchange Future	21,009.25000	21,009.25000		20,856.38000	20,856.38000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future	21,313.46000	21,313.46000		21,157.11000	21,157.11000			0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future	5.15810	5.15810		5.09860	5.09860		5.23	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	5.13350	5.13350		5.07540	5.07540		8.31	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future	5.11630	5.11630		5.05500	5.05500		9.75	0.00	0	0.00

Total for Derivatives : **2,591,700,606.40** **302,051** **4 181 497.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	101.31881		0.00000	101.30143			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.27500	103.02324		7.11500	103.14492			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	99.81421		0.00000	99.79524			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.78500	103.92482		8.65000	104.42616		73,794,000,000,000.00	8,400,000,000	4,700,000,000.00	
AA06		On 15/04/2021	Spot Bond	0.00000	101.16695		0.00000	101.14709			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.49000	101.50585		9.32000	102.32651			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.40232		0.00000	100.38075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond	0.00000	100.49679		0.00000	100.47517			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.65000	95.70879		9.51500	96.14986			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.37500	102.24430		7.21500	102.34598			0.00	0	230,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.84180		0.00000	100.82012			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.96500	104.40840		8.82000	104.75438			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.28000	136.65391		1.28000	136.59001			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.24000	268.22718		2.24000	268.09472			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.37462		0.00000	100.35380			0.00	300,000,000	100,000,000.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.34556		0.00000	100.32824			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	99.92560		0.00000	99.90685			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	99.92241		0.00000	99.90286			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	99.92016		0.00000	99.90006			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.26745		0.00000	101.25051			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.36679		0.00000	101.34818			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	101.20832		0.00000	101.18879			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	8.03500	105.27571		7.87500	105.37170			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.37166		0.00000	100.35003			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.77000	102.39585		7.61000	102.42237			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.92603		0.00000	101.90546			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.37355		0.00000	100.30436			0.00	0	20,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.42304		0.00000	101.40035			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	101.25247		0.00000	101.23003			0.00	0	30,000,000.00
ABL15		On 09/10/2017	Spot Bond	0.00000	101.48978		0.00000	101.46586			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	101.69591	0.00000	101.67477				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.77754	0.00000	99.75490				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.36590	0.00000	102.34353				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	102.13515	0.00000	102.10842				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	128.89953	2.94000	128.83355				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.10113	4.03000	117.03770				0.00	0	40,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	103.60129	4.78000	103.54294				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.98000	106.18327	5.92000	106.43650				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.36500	113.91814	11.22000	114.15981				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.97455	0.00000	101.94136				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.97385	0.00000	101.94678				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	102.07576	0.00000	102.04730				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.17470	0.00000	102.14488				0.00	0	11,400,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000	113.68341	4.53000	113.62024				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	54.36951	100.00000	54.23780				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.98000	169.55336	1.98000	169.47087				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.66901	2.76000	158.58841				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.01000	174.15808	2.01000	174.07317				0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18049	7.91000	105.18049				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80500	181.63078	1.80500	181.54328				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.36125	74.68123	8.21625	75.02945				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.36125	74.68123	8.21625	75.02945				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	99.80290	0.00000	99.78281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.22385	0.00000	101.20454		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	101.15100	0.00000	101.13174		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	7.31000	100.53585	7.15000	100.59750		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	88.59000	0.00000	88.59000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000	0.00000	91.23000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000	0.00000	88.89000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.43423	0.00000	101.41484		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.56500	110.25333	7.40500	110.43003		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.20494	0.00000	101.18414		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	2.54000	106.55769	2.54000	106.50413		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.50000	155.49901	2.50000	155.42111		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.40500	206.56403	2.40500	206.46109		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.79500	90.33692		9.69500	90.84814			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	103.63864		0.00000	103.57786			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	90.68000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	101.15000		0.00000	101.44000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	106.02678		9.63000	105.99939			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	111.14000		0.00000	111.12000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.75500	105.03985		9.60500	111.36762			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.19500	89.14405		9.02500	89.90744			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	102.73000		0.00000	102.73000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	99.84000		0.00000	99.84000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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		9.85000	104.33919		9.70000	110.65612			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	100.03872		0.00000	100.01932			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.88181		0.00000	100.86049			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.56500	106.48999		8.42000	106.93747			0.00	0	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.20000	102.79708		9.03000	103.63076			9,200,000,000,000.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		7.22500	101.86071		7.06500	101.97741			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.11000	96.14448		8.95500	96.80785			0.00	0	610,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.97500	94.01833		9.82500	94.98780			19,950,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.92500	104.55006		7.76500	104.79149			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		2.15000	132.80330		2.15000	132.74584			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.05000	272.18178		2.05000	272.04877			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.22000	128.84673		1.22000	128.78660			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13000	129.95625		2.07000	130.42548			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00286		100.00000	0.00285			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	47.83216		100.00000	47.71501			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.72500	105.27137		11.56500	105.42455			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.64466		0.00000	100.61776			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.32401		100.00000	4.31353			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.66079		0.00000	100.63321			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.88899		0.00000	100.85181			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	25.77308		100.00000	25.71064			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.62852		0.00000	100.60230			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	63.41517		11.00000	63.39704			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	99.84803		0.00000	99.82608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	99.83236	0.00000	99.80819		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	99.85502	0.00000	99.83406		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	99.85029	0.00000	99.82866		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	99.84822	0.00000	99.82629		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	102.96849	0.00000	102.94493		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	102.96849	0.00000	102.94493		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	102.98618	0.00000	102.96247		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	99.85882	0.00000	99.83840		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	102.98618	0.00000	102.96247		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	102.95081	0.00000	102.92739		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	89.64392	0.00000	89.62526		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	99.86140	0.00000	99.84135		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	101.65554	0.00000	101.63458		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	99.85318	0.00000	99.83195		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	99.84822	0.00000	99.82632		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	99.84630	0.00000	99.82413		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	99.85009	0.00000	99.82846		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	99.85883	0.00000	99.83841		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.63000	101.32951	9.47500	101.97056		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.98774	0.00000	100.96574		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	101.67149	0.00000	101.65248		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	83.35098	0.00000	83.33092		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	164.91256	0.00000	163.41683		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	164.95362	0.00000	163.45702			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.85495	0.00000	99.83399			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.50007	0.00000	100.48010			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.50007	0.00000	100.48010			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.36604	0.00000	100.34568			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.85967	0.00000	99.83938			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.86081	0.00000	99.84068			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.90403	0.00000	100.88847			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.23497	0.00000	100.21351			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.90456	0.00000	100.88903			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.94411	0.00000	102.92080			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.53010	0.00000	103.50739			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	99.90054	0.00000	99.88046			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.81089	0.00000	101.79312			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	99.77080	0.00000	99.75045			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.85440	0.00000	99.83336			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	99.85763	0.00000	99.83701			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.87276	0.00000	99.85430			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.87596	0.00000	99.85795			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.86975	0.00000	99.85086			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.85801	0.00000	99.83744			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.86460	0.00000	99.84497			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.87220	0.00000	99.85365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	0.00000	99.87013	0.00000	99.85129				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.33122	10.23000	102.30348				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.86788	0.00000	99.84874				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.87126	0.00000	99.85258				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	123.27435	0.00000	126.59596				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.72500	100.10852	9.59000	100.61157				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	99.85850	0.00000	99.83802				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.25642	1.75000	113.20199				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	99.87032	0.00000	99.85150				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.86975	0.00000	99.85089				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	99.80927	0.00000	99.78813				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	99.80313	0.00000	99.78130				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	99.81541	0.00000	99.79495				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	99.80435	0.00000	99.78267				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.46714	0.00000	100.44868				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.83214	0.00000	101.81516				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.80303	0.00000	101.78733				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	99.80190	0.00000	99.77994				0.00	0	600,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.04188	0.00000	101.02129				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	99.80435	0.00000	99.78267				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.86173	0.00000	99.84172				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.85355	0.00000	99.83240				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.85109	0.00000	99.82959				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.87110	0.00000	99.85242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	99.86827	0.00000	99.84919			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.85060	0.00000	99.82903			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.85060	0.00000	99.82903			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.78348	0.00000	99.75949			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.80804	0.00000	99.78676			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.84154	0.00000	99.81865			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.13508	0.00000	102.11330			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.78348	0.00000	99.75949			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.52236	0.00000	92.50406			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.84741	0.00000	99.82538			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.79331	0.00000	99.77039			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.67928	0.00000	118.60685			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.53968	0.00000	119.45939			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.82032	0.00000	99.80039			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.82205	0.00000	99.80231			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.45046	0.00000	100.43169			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.81737	0.00000	99.79713			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.81664	0.00000	99.79631			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.80927	0.00000	99.78813			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.82007	0.00000	99.80013			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.82032	0.00000	99.80039			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.85668	0.00000	99.83597			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.68586	0.00000	100.61705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.96740		0.00000	100.94532			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.74973		0.00000	101.73322			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	98.82256		100.00000	98.56654			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.29544		100.00000	14.26081			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.40573		0.00000	100.38633			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.44764		0.00000	100.42624			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.47552		0.00000	100.45277			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.03897		0.00000	101.01902			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.14503		0.00000	101.12303			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.28634		0.00000	101.26158			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.96514		0.00000	100.94553			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.30000	98.08411		8.15500	98.30225			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.24945		0.00000	101.22403			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.45754		0.00000	101.42785			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.70500	101.59714		8.57000	102.09100			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.45000	114.58341		9.30000	115.52619			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	95.48060		100.00000	95.15802			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.37500	108.40073		7.21500	108.64704			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	91.62135		100.00000	91.39678			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.58500	98.24959		9.43500	99.16632			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.89088		100.00000	12.86236			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.27500	98.26275		10.12500	99.39241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.75000	160.28074		2.75000	160.19945			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.04061		0.00000	100.02030			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.08699		0.00000	100.06957			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.12756		0.00000	100.10902			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	101.09293		0.00000	101.07461			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	101.66666		0.00000	101.64817			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.37922		0.00000	100.35203			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.86976		0.00000	99.85118			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	99.81541		0.00000	99.79495			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	99.80973		0.00000	99.78261			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.09622		0.00000	100.07215			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	104.69000		0.00000	104.32000			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	100.08548		0.00000	100.06410			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.01747		0.00000	99.99995			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.83261		0.00000	99.81404			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.83506		0.00000	99.81677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		101.51162		0.00000	101.49139			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.19500		104.03803		9.06000	104.49143			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.60753		0.00000	101.58989			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.01844		0.00000	102.00034			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.34624		0.00000	101.32806			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.75260		0.00000	100.73437			0.00	0	2,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.52994		0.00000	100.51081			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.77000		99.21345		9.60000	99.98900		19,540,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.53000		107.31941		7.37000	107.50105			0.00	0	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.64542		0.00000	101.62209			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.49825		0.00000	101.47701			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.75000		101.96191		7.59000	101.98967			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.11500		104.23746		8.97000	104.62538			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.18667		103.74550		11.08985	103.80116			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.12741		102.54760		11.05546	102.56299			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.17271		102.49521		11.09651	102.51404			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.12566		0.00000	102.09650			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.21533		102.40574		11.13549	102.43448			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.06051		101.57780		11.91102	101.97157			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		102.17612		0.00000	102.14627			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		102.17612		0.00000	102.14627			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		102.17619		0.00000	102.14634			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.43667		101.84505		11.33985	101.89888			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.35535		102.45134		11.26430	102.49912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		11.12741	102.54760		11.05546	102.56299			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.30368	102.55687		11.20024	102.62929			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.46591	102.00333		10.36404	102.08829			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.06516		0.00000	102.03683			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.04960		0.00000	102.02109			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.04960		0.00000	102.02109			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.93912		0.00000	101.91215			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		10.82719	101.66575		10.81504	101.65356			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.89000	100.16396		11.74500	100.49509			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.98934		0.00000	101.96168			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.81500	97.72059		11.67000	98.07221			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	101.87355		0.00000	101.84787			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.83120		9.28000	101.80554			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.96330		0.00000	101.93525			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.59500	100.33928		11.46000	100.68273			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.90474		0.00000	101.87752			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.95355		0.00000	101.92563			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.95355		0.00000	101.92563			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	101.88130		0.00000	101.85442			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.02452		0.00000	101.99676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.82414	0.00000	101.80585				0.00	0	200,000,000.00
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	102.02452	0.00000	101.99676				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.88521	0.00000	101.85827				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.95425	0.00000	101.92745				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.02462	0.00000	101.99685				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.45976	0.00000	101.43976				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18667	104.33484	14.08985	104.38093				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.43660	102.94019	15.31771	103.14562				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.34075	102.72959	14.20166	102.87259				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.58696	0.00000	102.54984				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.58696	0.00000	102.54984				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.58696	0.00000	102.54984				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.68421	0.00000	102.64567				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.24615	0.00000	102.21400				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.06740	100.00000	17.03502				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.40863	100.00000	22.35375				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.39437	100.00000	20.34442				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.58912	100.00000	12.55828				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.59482	100.00000	12.56431				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.22084	100.00000	15.18356				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.18860	100.00000	13.15630				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.99235	0.00000	100.97487				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.96584	0.00000	100.94724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.65303	100.00000	7.61518				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.65303	100.00000	7.61518				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		84.49074	100.00000	84.29561				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.95000		178.14601	1.95000	178.05938				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.37000		143.99363	8.22000	146.86572				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.37000		144.35326	8.22000	147.20523				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.75500		96.18520	8.60500	97.32087				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.08555	0.00000	100.01639				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.70898	0.00000	101.68929				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.19500		98.04635	8.06000	98.44990			1,639,000,000,000.00	200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.79755	0.00000	101.77946				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.03145	0.00000	101.01162				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.05266	0.00000	101.03241				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.12332	0.00000	101.10170				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.19394	0.00000	101.17095				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.39122	0.00000	101.36439				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.28453	100.00000	15.24709				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.83647	0.00000	100.81741				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.87823	0.00000	100.85822				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.89612	0.00000	100.87570				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.90209	0.00000	100.88153				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.97361		0.00000	100.95141			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.06888		0.00000	101.04449			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.95090		100.00000	14.91429			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.95090		100.00000	14.91429			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.92907		0.00000	99.91114			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.92320		0.00000	99.90379			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.92160		0.00000	99.90178			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.66500	102.45358		8.52000	102.78092			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.91680		0.00000	99.89578			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.90818		0.00000	99.88501			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.24000	104.13366		6.08000	104.14089			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.96365		0.00000	100.94550			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	99.03829		0.00000	99.02081			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.51006		0.00000	98.49253			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.78880		0.00000	97.77139			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.40370		0.00000	100.38615			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.46872		0.00000	100.44832			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.36200		0.00000	100.34471			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.38052		0.00000	100.36233			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.41412		0.00000	100.39432			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.55329		0.00000	100.52681			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.86240		0.00000	100.82469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.62578	100.00000	44.51767				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		21.02291	100.00000	20.97142				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		99.87932	0.00000	99.85924				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.52317	0.00000	100.50224				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.57000		103.45326	7.41000	103.49542				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.76500		110.61178	9.62000	110.90408				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.33633	0.00000	101.30647				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.41500		102.94589	9.27000	103.17084				0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.50500		102.39967	11.37000	102.81118				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.17905	0.00000	101.15081				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.75500		103.46200	11.62000	103.90131				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.67820	0.00000	100.65760				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.65500		100.11609	9.51000	100.45299				0.00	0	300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.59055	0.00000	100.56230				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.19500		99.04587	12.06000	99.51025				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.87059	0.00000	100.84974				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		99.89302	0.00000	99.86614				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.75791	0.00000	100.73785				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.52000		92.14838	10.35000	92.81878				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.20000		113.43413	10.05000	120.62718				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.05000		109.76044	9.90000	110.73180				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.38000		114.59385	9.23000	115.65693				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.12078	0.00000	100.04315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	12.01500	102.53356		11.87000	102.72986			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.67968		0.00000	100.65525			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.18824		0.00000	102.15997			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.89485		0.00000	100.86591			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.95422		0.00000	101.91637			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.23474		0.00000	102.19138			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.17192		0.00000	100.14699			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.25868		0.00000	100.23513			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.86591		0.00000	100.82971			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.85694		0.00000	100.82111			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.90436		0.00000	100.86654			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.69071		0.00000	100.66768			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.85504		0.00000	99.83409			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.93766		0.00000	100.92043			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.89859		0.00000	99.87302			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.54106		10.11000	104.51258			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.89859		0.00000	99.87302			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.34771		0.00000	101.32681			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	118.36006		2.76000	118.29989			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.44527		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.31995		3.14000	118.25862			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.33350		8.25000	102.31101			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196		On 15/06/2016	Spot Bond	0.00000	99.89859		0.00000	99.87302			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	99.89859		0.00000	99.87302			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.90552		3.10000	117.84466			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.70216		2.40000	117.64361			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	99.79218		0.00000	99.76231			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.37292		0.00000	101.35568			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.15756		0.00000	101.13820			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.62500	101.08902		8.46500	101.39980			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.49259		0.00000	101.47483			0.00	6,300,000,000	6,300,000,000.00
CLN217		On 11/10/2014	Spot Bond	0.00000	101.47221		0.00000	101.45470			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.03312		0.00000	101.01212			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.08801		0.00000	101.06708			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	101.19384		8.51500	101.50562			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	101.19384		8.51500	101.50562			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	8.72500	99.99413		8.56500	100.32290			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	99.85127		0.00000	99.82978			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	99.83505		0.00000	99.81125			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	101.10311		0.00000	101.08378			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	101.10311		0.00000	101.08378			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	98.11504		100.17539	97.85154			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	99.89063		0.00000	99.86306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.60340		0.00000	100.58331			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.84926		0.00000	99.82745			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.36158		0.00000	100.34150			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.38432		0.00000	100.36296			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.78971		9.35000	102.76377			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.78971		9.35000	102.76377			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.36152		0.00000	100.34143			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.36249		0.00000	100.34235			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.58712		0.00000	100.55443			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.92789		0.00000	99.90967			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.57606		0.00000	100.54399			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.89399		0.00000	101.87592			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.89399		0.00000	101.87592			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.89399		0.00000	101.87592			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.89399		0.00000	101.87592			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.89399		0.00000	101.87592			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.99320		0.00000	101.97485			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.15240		0.00000	102.13288			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.27627		0.00000	102.25703			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.27627		0.00000	102.25703			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.27627		0.00000	102.25703			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.27627		0.00000	102.25703			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	102.16282		0.00000	102.14315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		9.52500	102.51573		9.39000	103.00287			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.43849		0.00000	100.41934			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.46588		0.00000	101.44538			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	99.82969		0.00000	99.80511			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.47992		0.00000	100.44978			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.25918		0.00000	100.23870			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.26072		0.00000	100.24039			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.33755		0.00000	100.31864			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.44565		0.00000	100.42538			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.43432		0.00000	100.41018			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.55047		0.00000	100.53212			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	102.74016		0.00000	102.72106			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.08404		0.00000	100.01526			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	99.81369		0.00000	99.79467			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.50684		0.00000	101.48747			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	99.81786		0.00000	99.79768			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	99.78962		0.00000	99.76630			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	99.78962		0.00000	99.76630			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	99.78962		0.00000	99.76630			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	99.78962		0.00000	99.76630			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.11222		0.00000	101.09226			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.85350		0.00000	100.83361			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	102.14308		0.00000	102.11980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000		101.88220		0.00000	101.85831			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		104.10726		0.00000	104.08896			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.74240		0.00000	101.71851			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		101.86063		0.00000	101.83702			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.60884		0.00000	101.58448			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.84053		0.00000	99.81751			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.74244		0.00000	101.71856			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		101.74244		0.00000	101.71856			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.68981		0.00000	101.66569			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		124.12478		0.00000	124.12478			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.33240		0.00000	101.31362			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		124.94544		0.00000	124.94544			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		123.51037		0.00000	123.51037			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		124.40585		0.00000	124.40585			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		120.67461		0.00000	120.67461			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		121.09349		0.00000	121.09349			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.64397		0.00000	100.62083			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.12500		92.23963		10.97500	92.97706			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.64500		93.75020		11.49500	94.48947			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.61160		0.00000	101.58860			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.78053		0.00000	99.75621			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.62907		0.00000	100.60646			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.01024		0.00000	100.98885			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.97184		0.00000	100.94833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	101.03558		8.80500	101.01193			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	99.80804		0.00000	99.78676			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.66937		0.00000	102.64742			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	117.76685		0.00000	117.76685			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	99.79896		0.00000	99.77667			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	99.79527		0.00000	99.77257			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.78103		0.00000	99.75676			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.82857		0.00000	101.80568			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	102.55983		0.00000	102.52775			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.55983		0.00000	102.52775			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	102.55983		0.00000	102.52775			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.83251		0.00000	99.80834			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	99.82439		0.00000	99.80644			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.93956		0.00000	100.92151			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.61160		0.00000	101.58860			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	106.88199		0.00000	106.88199			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	106.97322		0.00000	106.97322			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.50371		0.00000	101.48415			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.92560		0.00000	100.90374			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.74495		0.00000	99.71670			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.62138		0.00000	101.59824			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.78513		0.00000	99.75423			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.82476		0.00000	99.79952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	99.86829	0.00000	99.84920				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.78790	0.00000	99.76439				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.91637	0.00000	100.89473				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.61477	0.00000	100.59409				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.49294	0.00000	101.47352				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.57248	0.00000	101.55004				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.91070	0.00000	100.89043				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.42111	0.00000	100.39469				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.42111	0.00000	100.39469				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.28276	0.00000	100.26251				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.70988	0.00000	99.67776				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	100.45266	0.00000	100.42424				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.43794	0.00000	100.41046				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.89333	0.00000	100.87173				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.00378	0.00000	100.98254				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.82572	0.00000	99.80640				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.40315	10.55000	102.37454				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.25500	104.19780	10.15500	104.78793				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.68830	0.00000	101.66716				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.90773	0.00000	100.88212				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.39500	106.21152	12.29500	106.75003				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.94605	0.00000	100.91936				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.42500	105.92034	12.32500	106.42982				372,750,000,000.00	30,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.85500	105.29299	10.75500	105.79666				217,100,000,000.00	20,000,000	20,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.94605	0.00000	100.91936				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.95560	0.00000	100.93303				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.76630	0.00000	99.74040				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.78520	0.00000	99.76140				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.36327	0.00000	101.33881				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.80804	0.00000	99.78676				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.17763	0.00000	101.15371				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.82000	101.94664	9.65000	102.75255				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.43381	0.00000	101.40423				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.78716	0.00000	99.76357				0.00	0	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.12119	7.01000	39.11393				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	152.39760	0.00000	155.13284				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	8.75500	134.50880	8.60500	135.52580				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.37000	143.99363	8.22000	146.86572				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.37000	144.35326	8.22000	147.20523				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.54206	0.00000	90.52291				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.46119	0.00000	90.44188				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.41084	0.00000	101.38871				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.41084	0.00000	101.38871				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.84935	0.00000	99.82759				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.85996	0.00000	99.83970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	99.85794		0.00000	99.83737			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.36309		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	99.80435		0.00000	99.78267			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	101.01024		0.00000	100.98885			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	99.82254		0.00000	99.80285			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	99.81295		0.00000	99.79221			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	99.81418		0.00000	99.79358			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.42251		0.00000	100.39898			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.34835		0.00000	101.32537			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.17500	105.97367		9.01500	106.13668			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.11500	99.81591		8.97000	100.26712		28,894,550,000,000.00	3,170,000,000	2,460,000,000.00	
COJ05	On 05/06/2023	Spot Bond		10.43000	110.44761		10.26000	111.46664			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.52500	103.25588		8.36500	103.45721		85,250,000,000,000.00	10,000,000,000	10,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond		10.02000	106.04437		9.85000	106.86287			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		10.08500	100.69805		9.93500	101.61156			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.43500	94.22667		10.28500	95.01333			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.10000	95.66264		10.95000	96.64097			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.10000	88.69044		10.95000	89.63430			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.48549		0.00000	100.46610			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.33242		0.00000	100.31159			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.22451		0.00000	100.20406			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.82687		0.00000	100.80712			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.34000	102.96604		11.17000	103.86862			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.24614		100.00000	11.21889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.88931		0.00000	100.87139			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.39000	97.07514		8.24500	97.45392			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.26195		0.00000	100.24554			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.13078		0.00000	100.11442			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.34403		0.00000	100.32760			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	70.83431		100.00000	70.70166			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.07958		0.00000	100.01220			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.61397		0.00000	100.59692			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.84856		0.00000	101.81533			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.74544		0.00000	99.71724			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.70040		0.00000	101.66620			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.99007		0.00000	101.96141			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.08673		0.00000	102.05667			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500	113.83624		7.24500	114.13408			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.65000	106.78578		8.49500	107.46088		43,286,201,115,000.00	5,004,185,100	4,004,185,100.00	
DV23	On 27/02/2023	Spot Bond	9.18500	107.71441		9.03500	108.60745		44,199,960,557,500.00	4,812,189,500	4,112,189,500.00	
DV24	On 18/02/2024	Spot Bond	9.29500	105.53915		9.14500	106.47915			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.82500	105.29486		9.67500	106.44868		5,895,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.06911		0.00000	100.00426			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.45562		0.00000	100.43741			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.91568		0.00000	99.89863			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.30000	129.50671		8.14500	130.32809		33,200,000,000,000.00	4,000,000,000	2,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	102.69665	0.00000	102.66387				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	135.08840	0.10000	135.02958				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	122.14323	1.93000	122.08402			1,737,000,000,000.00		900,000,000	2,400,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000	109.69398	1.94000	109.64077				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.08500	108.83210	2.08500	108.77878				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10500	100.46993	2.10500	100.42071				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.92000	106.82914	9.75000	107.58569				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.77000	107.31993	9.60000	108.14741				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.15000	100.45612	10.00000	101.35430				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.51500	94.49389	10.36500	95.11951				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.67500	101.52640	10.52500	102.20439				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.49632	0.00000	100.47647				0.00	0	400,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.23950	0.00000	100.02671				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00001	0.00000	99.98347				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.64398	0.00000	100.62600				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.40462	0.00000	100.38696				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.40769	0.00000	100.38989				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	66.66668	100.00000	66.66667				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	77.17809	100.00000	77.02059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ207U	On 14/08/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		53.58743	100.00000	100.00000				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.84416	3.00000	128.77797				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.58500		107.08601	11.42500	107.20899				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.82879	0.00000	102.80755				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.06330	0.00000	101.03984				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.85094	0.00000	101.82842				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.17500		96.79644	10.04000	97.17831				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.48624	0.00000	101.46444				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.29427	0.00000	100.27320				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.57102	0.00000	100.54819				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.52712	0.00000	100.50606				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.46915	0.00000	100.44867				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.58111	0.00000	100.55788				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.51505	0.00000	100.49254				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.48993	0.00000	100.47036				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.50352	0.00000	100.48341				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.43542	0.00000	100.41641				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.45383	0.00000	100.43401				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.43174	0.00000	100.41288				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.44708	0.00000	100.42756				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.98500		103.08232	6.82500	103.24820				2,794,000,000,000.00	400,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.93500	105.63864		7.80000	106.07027			100,014,236,541,000.00	12,604,188,600	10,514,188,600.00
ES23	On 25/01/2023	Spot Bond	8.73500	111.36981		8.56500	112.41521			40,690,509,056,000.00	4,658,329,600	11,609,079,000.00
ES26	On 02/04/2026	Spot Bond	8.96000	93.53796		8.81000	94.54380			97,508,581,632,000.00	10,882,654,200	10,794,600,000.00
ES33	On 15/09/2033	Spot Bond	9.68000	82.93955		9.56000	83.81136			1,042,894,226,792,000.00	07,737,006,900	26,351,000,000.00
ES42	On 25/04/2042	Spot Bond	9.90500	87.89223		9.79500	88.79430			168,385,000,000,000.00	17,000,000,000	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.51655		0.00000	100.49589			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.53332		0.00000	100.51198			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.36996		0.00000	100.34941			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.13805		0.00000	101.11810			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.59087		0.00000	101.57073			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.29379		0.00000	100.27539			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.16407		0.00000	101.14524			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.69129		0.00000	101.67290			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.34733		100.00000	11.31984			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.04292		100.00000	11.01616			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.88014		0.00000	99.86020			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.87522		0.00000	99.85445			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.86539		0.00000	99.84299			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.85556		0.00000	99.83152			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.82500	102.69496		6.66500	102.71812			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.59500	95.87545		9.46000	96.32645			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00572		0.00000	100.03262			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00565		0.00000	100.03256			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.04477		0.00000	101.02341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	103.42531	0.00000	103.41205				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.24305	0.00000	100.22086				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.24719	0.00000	100.22462				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.52000	97.76941	10.35000	98.55832				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.39500	107.82194	11.26000	108.26402				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.51367	0.00000	100.48533				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.23000	129.07318	2.17000	129.53834				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	271.55276	2.08000	271.41985				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	109.51110	2.25000	109.45691				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	155.85709	2.48000	155.77910				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29500	209.91331	2.29500	209.80934				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.83500	109.91951	7.67500	110.09461				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90300	60.51878	7.90400	60.50285				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47500	38.21346	9.47400	38.20523				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.91833	9.71000	36.91034				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	60.80205	100.00000	60.68669				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.56643	0.00000	100.53490				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.55103	0.00000	100.52036				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.55103	0.00000	100.52036				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.21508	0.00000	100.18815				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.54188	0.00000	100.51172				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	102.15190	0.00000	102.12688				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.89402	0.00000	99.86731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	101.84975	0.00000	101.82837		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	102.04035	0.00000	102.01667		0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	102.37471	0.00000	102.32350		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	99.89562	0.00000	99.86930		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	101.97790	0.00000	101.95338		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	101.88053	0.00000	101.85722		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	99.81718	0.00000	99.79112		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	101.94393	0.00000	101.91984		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	102.07299	0.00000	102.04726		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	102.57751	0.00000	102.54544		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	102.49836	0.00000	102.46729		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.70570		100.09221	16.66519			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.75595		0.00000	101.73420			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	114.08812		0.00000	113.81828			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	102.14232		0.00000	102.11743			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.40729		0.00000	102.37921			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.50765		0.00000	100.47940			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.00518		0.00000	105.94163			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.99376		0.00000	101.97065			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	102.01704		0.00000	101.99365			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.83343		0.00000	101.81224			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.84203		0.00000	101.81920			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.44183		0.00000	102.41146			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.80805		0.00000	101.78565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	55.66314		13.22500	55.64346			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.69932		0.00000	101.67827			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.70159		0.00000	101.68051			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.59352		0.00000	102.56319			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.78314		0.00000	101.76104			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	97.44949		3.49500	97.39797			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.86467		0.00000	101.84157			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.86467		0.00000	101.84157			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.40063		0.00000	102.37771			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.61160		0.00000	101.58860			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.86374		0.00000	99.84107			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.15544		0.00000	98.85941			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.75142		0.00000	101.72973			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.70839		0.00000	101.68722			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.89814		0.00000	100.87280			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.01639		0.00000	101.99138			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.60836		0.00000	100.58790			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.88855		0.00000	100.86348			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.02592		0.00000	101.00167			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.32872		0.00000	102.29978			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.82391		0.00000	101.80131			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.32645		0.00000	102.29755			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.68799		0.00000	101.66709			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.58825		0.00000	100.55128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	101.84203		0.00000	101.81920			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.84203		0.00000	101.81920			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	99.92913		0.00000	99.91119			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.42938		0.00000	101.40910			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.51194		0.00000	101.49050			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.24937		0.00000	101.22958			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.24937		0.00000	101.22958			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.50541		0.00000	101.48133			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.23478		0.00000	101.21484			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.22946		0.00000	101.20961			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.21562		0.00000	101.19658			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.21910		0.00000	101.20001			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.21553		0.00000	101.19420			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.09930		0.00000	101.08003			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.21553		0.00000	101.19420			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.09465		0.00000	101.07546			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.82972		0.00000	100.80775			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.85034		8.75000	100.82663			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.43968		0.00000	100.41760			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	101.20088		0.00000	101.17774			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	102.00068		0.00000	101.97749			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.98910		0.00000	101.96605			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.01894		0.00000	100.04122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000	101.69872	0.00000	101.67915				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.98409	0.00000	100.96217				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000	118.67469	3.41000	119.09244				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	102.02628	0.00000	102.00279				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	102.04720	0.00000	102.02345				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.45000	118.83460	3.39000	119.25307				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	124.79637	1.56000	124.70626				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.47000	118.67469	3.41000	119.09244				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	124.62420	2.54000	124.56155				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	129.51706	2.61000	129.41985				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.10851	0.00000	101.08379				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	96.24190	0.00000	95.85016				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	99.88321	0.00000	99.85378				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	99.88110	0.00000	99.85113				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.75669	0.00000	101.73643				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	102.01238	0.00000	101.98905				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.03537	0.00000	104.96698				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.35626	0.00000	102.32879				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.26797	0.00000	102.24157				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.89411	0.00000	101.87063				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	99.89169	0.00000	99.86439				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.89185	0.00000	101.86841				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.37618	0.00000	104.32198				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	92.42574	0.00000	92.03319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.93179	0.00000	99.91453				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.23037	100.00000	10.20558				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.59088	100.00000	21.53858				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000	146.47415	4.68000	146.39237				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.36453	0.00000	101.34857				0.00	3,800,000,000	16,400,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.72162	0.00000	101.70405				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.90222	0.00000	102.88557				0.00	130,000,000	610,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.74995	0.00000	102.73301				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.37275	0.00000	102.35795				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.71844	0.00000	101.70035				0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.52484	0.00000	101.50596				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	99.92335	0.00000	99.90420				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.46667	0.00000	95.41956				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42500	131.33285	2.42500	131.26724				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.99308	0.00000	100.97399				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.38904	10.38000	101.36050				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.38904	10.38000	101.36050				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	103.79000	0.00000	103.12000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.70963	0.00000	100.69287				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.98338	0.00000	100.95959				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56500	106.04455	2.56500	105.99118				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500	200.63991	2.60500	200.53885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond	2.53500	106.61571		2.53500	106.56214			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.15726		0.00000	101.14050			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500	199.76926		2.63500	199.66849			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.08772		0.00000	101.06201			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000	108.48239		2.35000	108.42841			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.25000	100.00000		2.25000	101.07769			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.59000	261.12038		2.59000	260.98899			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000	271.34349		2.09000	271.21059			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000	256.76843		2.81000	256.63771			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000	125.86493		2.54000	126.31539			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.92299		0.00000	100.90243			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000	126.10648		2.07000	126.56146			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.12069		0.00000	101.09913			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.38410		0.00000	101.36265			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.80971		0.00000	100.78886			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40500	106.11414		2.40500	106.06122			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.97987		104.97509	16.93691			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	20.74373		101.07593	20.69299			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.29399		100.44759	12.26409			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	99.96428		0.00000	99.94644			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.84119		100.76967	20.80972			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	2.12500	113.54527		2.12500	113.48959			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.21000		109.92566		2.21000	109.87139			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.45345		0.00000	98.45235			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		109.61458		2.24000	109.56037			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.36907		0.00000	100.34593			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		338.53973		2.29000	338.37210			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.23429		0.00000	101.21823			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.77024		0.00000	100.74865			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.72748		0.00000	100.70714			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.69237		0.00000	100.67297			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.35565		0.00000	100.33468			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.24850		0.00000	100.22934			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.35892		0.00000	101.33704			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.89000		102.92133		5.88000	102.90719			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.80500		103.54945		6.67500	103.62632			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.70500		102.53786		7.54500	102.84501			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.11500		103.14008		7.97000	103.52988			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.30500		108.78439		8.17000	109.21694			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.84000		101.37392		8.68500	102.01239			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.05000		100.30504		8.88000	101.08132			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.59500		91.41033		9.49500	91.93019			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000		106.49720		9.61000	107.49025			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.03000		98.16835		9.88000	99.16961			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29500		96.63451		10.14500	97.74584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.53500	78.24113		10.42500	79.01901			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	101.50097		0.00000	101.48376			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.55913		0.00000	101.54123			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.58239		0.00000	101.56421			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.64048		0.00000	101.62160			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.73346		0.00000	101.71348			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.80319		0.00000	101.78237			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.10532		0.00000	102.08087			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.40832		0.00000	100.39132			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.42975		0.00000	100.41186			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.44911		0.00000	100.43040			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.45368		0.00000	100.43478			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.46660		0.00000	100.44715			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.48602		0.00000	100.46575			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.50219		0.00000	100.48125			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.57324		0.00000	100.54931			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.56699		0.00000	101.54704			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.31514		0.00000	101.29453			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.46500	101.65660		9.32000	101.98500			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	100.60568		0.00000	100.58932			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.90163		0.00000	99.88523			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	99.23429		0.00000	99.21799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.87498		0.00000	100.85608			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.89398		0.00000	100.87466			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.93068		0.00000	100.91057			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.97621		0.00000	100.95511			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.03938		0.00000	101.01691			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	100.08085		0.00000	100.01283			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.40887		0.00000	101.39089			0.00	20,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.16384		0.00000	101.14403			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.26687		0.00000	101.25078			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.41229		0.00000	101.39470			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.03686		0.00000	100.01841			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.48738		0.00000	100.46617			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	100.32463		0.00000	100.30661			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.26846		0.00000	100.25051			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	99.79734		0.00000	101.69837			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.19765		0.00000	101.17313			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.47900		0.00000	101.46073			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.99988		0.00000	99.98128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond	0.00000	100.83191		0.00000	100.81199			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.84284		0.00000	100.82270			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.77196		0.00000	100.75553			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.55751		0.00000	100.54111			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	101.05988		0.00000	101.03949			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.20093	99.07577		8.04412	99.33113			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.10938		0.00000	101.08803			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355	104.41639		8.39687	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	101.17299		0.00000	101.15041			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367	104.41639		8.84716	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	101.25071		0.00000	101.22662			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	101.18764		0.00000	101.16681			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.31641		0.00000	101.29398			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.36441		0.00000	101.34116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.53709	0.00000	100.51563				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.14164	9.89000	103.11415				0.00	0	100,000.00
HWAY20	On 31/07/2020	Spot Bond	8.39000	109.98015	8.23500	110.71990			34,600,360,000,000.00	4,124,000,000	4,974,400,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.88000	275.77912	1.88000	275.64562				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000	282.05272	1.88000	281.91617				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.65000	99.85369	9.53000	100.86427			22,214,300,000,000.00	2,302,000,000	6,563,700,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.57000	100.49732	9.45000	101.53602				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.01349	100.00000	61.86326				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.09951	100.00000	16.06051				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	93.08235	100.00000	92.77207				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.15473	100.00000	43.04904				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.02821	100.00000	21.97427				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.22626	100.00000	14.19180				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	65.76499	100.00000	65.60214				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	116.58276	1.60000	116.52718			51,814,159,040,000.00	32,383,849,400	83,680,119,300.00	
I2038	On 31/01/2038	Spot Bond	1.80500	121.84781	1.80500	121.78904			111,031,027,814,000.00	61,513,034,800	96,121,593,500.00	
I2046	On 31/03/2046	Spot Bond	1.92000	119.99254	1.92000	119.93436			7,660,342,272,000.00	3,989,761,600	04,327,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.02500	126.18906	2.02500	126.12744			56,463,529,410,000.00	27,883,224,400	45,879,773,200.00	
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	7.72500	104.46230	7.56500	104.55766			9,200,475,000,000.00	1,191,000,000	595,500,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.63880	0.00000	100.62120				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.85534	0.00000	101.83526				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500	104.36319	8.06500	104.60179				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.36500	107.56366		8.22000	108.01553			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.47640		0.00000	100.45738			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	117.54104		4.53000	117.47573			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	103.05054		7.88500	103.34485			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.72541		0.00000	100.70674			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.76768		0.00000	100.74791			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	128.32570		1.38000	128.26526			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	129.33738		2.14000	129.80376			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.76422		0.00000	101.74632			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.67269		0.00000	102.65540			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.48500	102.59678		8.34000	103.04109			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.36221		0.00000	100.34538			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.55087		0.00000	101.53583			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.55202		0.00000	100.53301			0.00	0	1,970,000,000.00
IBL45	On 21/12/2018	Spot Bond	9.02500	96.09024		8.89000	96.54949			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.49000	93.42709		9.33500	94.02704			0.00	0	100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.30876		0.00000	100.29197			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.56500	97.50267		8.42000	97.93336			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.54000	101.26265		9.38500	101.93908			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.81238		0.00000	100.79386			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.83630		0.00000	100.81723			0.00	0	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.98500	101.23429		7.82500	101.51898			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.80500	100.59781		8.67000	101.02829			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.92566		0.00000	100.90454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond	0.00000	100.57322	0.00000	100.55477				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.13500	103.71240	7.99000	104.03453				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.76500	104.60714	8.63000	105.09912				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.93500	105.21837	9.78500	106.12794				0.00	0	41,950,000,000.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.38892	0.00000	101.36989				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.92362	0.00000	100.90514				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00429	100.00000	0.00428				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.95340	0.00000	100.93507				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.99589	0.00000	100.97673				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.17000	97.23316	9.00000	97.99948				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.74488	5.00000	100.73130				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.74488	5.00000	100.73130				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.83099	5.00000	101.81710				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.74488	5.00000	100.73130				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.98418	4.00000	100.97331				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.50058	0.00000	102.47474				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.41732	0.00000	102.39207				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.82661	0.00000	101.80052				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.84921	9.20000	107.82271				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.61135	0.00000	101.58928				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.61135	0.00000	101.58928				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.57107	0.00000	100.54825				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27552	100.00000	7.25790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.93175	0.00000	100.91348				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.66367	0.00000	100.64544				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.54041	0.00000	100.52223				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.72500	101.56300	9.56500	101.65105				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.28859	0.00000	100.27051				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.01693	0.00000	100.00000				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.32052	0.00000	100.29345				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.19357	100.00000	9.17130				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	99.42146	100.00000	99.15913				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	81.18001	100.00000	81.18001				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	96.70999	100.00000	96.45814				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	94.98002	100.00000	94.73711				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	98.41270	100.00000	97.63779				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	94.62575	100.00000	93.91959				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	89.89447	100.00000	89.25692				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	85.76937	100.00000	85.16958				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	81.74497	100.00000	81.20000				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	96.66667	100.00000	95.90551				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	91.57895	100.00000	90.89552				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	87.21481	100.00000	86.57353				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	82.91550	100.00000	100.00000				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA426	On 24/06/2014	Spot Bond		5.90000	99.77421		5.90000	99.75812			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond		5.90000	99.66170		5.90000	99.64564			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond		5.90000	99.54944		6.00000	99.52555			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond		6.00000	99.31432		6.00000	99.29811			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond		6.00000	99.08785		6.10000	99.05639			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond		6.10000	98.95809		6.10000	98.94173			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond		6.10000	98.72950		6.10000	98.71321			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	101.82310		0.00000	101.79811			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.18667	103.22193		11.08985	103.27731			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.18667	102.06491		11.08985	102.11967			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.85214		0.00000	101.82945			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.03667		0.00000	100.05296			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.81488		0.00000	101.79265			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.24860		6.50000	101.23091			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.92129		0.00000	101.89747			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	101.40922		0.00000	101.38991			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	97.45474		0.00000	97.45862			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	99.88261		0.00000	99.86307			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.05763		0.00000	101.03900			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.75137		0.00000	101.72858			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	101.27447		0.00000	101.25478			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	102.85885		0.00000	102.84380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond	0.00000	101.41151	0.00000	101.39403				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.40017	0.00000	101.38284				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.94254	0.00000	100.92564				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.63153	0.00000	100.61420				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.51438	0.00000	100.49708				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.43914	0.00000	100.42161				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.43407	0.00000	100.41674				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.23564	0.00000	100.21876				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.39603	0.00000	101.37979				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.98303	0.00000	100.96571				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.58635	0.00000	100.56911				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.25315	0.00000	100.23507				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.88521	0.00000	101.85827				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.27520	0.00000	100.25796				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.65671	0.00000	100.63740				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.42413	0.00000	97.40685				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.17557	0.00000	101.15590				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.20001	0.00000	101.17993				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.21635	0.00000	101.19599				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500	101.60590	8.57500	101.97832				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.94011	0.00000	100.92362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL10	On 20/05/2021	Spot Bond	9.72000	98.86219		9.55000	99.67565			19,440,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.93460		0.00000	101.91385			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.96500	104.29926		8.82000	104.68735			0.00	0	200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.32950		0.00000	101.30887			0.00	90,000,000	30,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.31482		0.00000	101.29422			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.79820		0.00000	100.77915			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.44686		0.00000	100.42198			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.77753		0.00000	99.75490			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.90500	101.31814		8.74500	101.44964			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.67771		0.00000	101.66011			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.16257		0.00000	100.13899			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.29000	120.12282		3.23000	120.54713			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	136.27576		3.66000	136.20323			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.62556		0.00000	101.60251			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.42313		0.00000	101.40044			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.31338		0.00000	101.29073			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.02101		0.00000	99.99980			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.75181		0.00000	101.72924			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.50302		3.60000	96.45173			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	102.24502		3.60000	102.19071			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.04457		0.00000	100.02222			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.72091		0.00000	100.69687			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.01693		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
IV08	On 30/04/2018	Spot Bond	10.59500	111.39289		10.46000	111.80994			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.14621		0.00000	101.12002			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	136.27576		3.66000	136.20323			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	81.18000		100.00000	81.18000			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	96.21139		100.00000	95.96214			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	94.49543		100.00000	94.25498			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	96.87500		100.00000	96.12403			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	93.22389		100.00000	92.53842			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	84.57813		100.00000	83.99483			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	99.17355		100.00000	98.36065			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	88.58182		100.00000	88.04820			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.29487		0.00000	100.27641			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.01406		0.00000	100.99631			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.39854		0.00000	100.38114			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	97.13453		5.90000	99.95153			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.62960		5.90000	99.61355			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.51741		6.00000	99.49299			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.39546		6.00000	99.37922			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.05558		6.10000	99.02360			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.58310		6.10000	98.56686			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.68492		0.00000	100.66347			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.91100		0.00000	100.89072			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.31294		0.00000	101.29489			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.32399		0.00000	101.30454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.60713		0.00000	100.58969			0.00	60,000,000	30,000,000.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.44727		0.00000	100.42864			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.47227		0.00000	100.45078			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.22008		0.00000	100.20003			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.20010		0.00000	101.18002			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.20827		0.00000	101.18806			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.22462		0.00000	101.20412			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.15107		0.00000	101.13182			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.05281		0.00000	101.03256			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.90449		0.00000	100.88434			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.88565		0.00000	99.86637			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.56770		0.00000	100.54814			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.33052		0.00000	100.31213			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.32712		0.00000	100.30892			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.45952		0.00000	101.43845			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.14633		0.00000	101.12777			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.97117		0.00000	100.95173			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.80677		0.00000	100.78881			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.30174		0.00000	100.27659			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	58.54922		100.00000	58.40739			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.91778		0.00000	100.89686			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	61.67274		100.00000	61.52170			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.70623		0.00000	101.68695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.17468		100.00000	22.12096			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.25681		0.00000	101.23541			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		85.58140		100.00000	85.38283			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		84.16591		100.00000	83.97678			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		60.56541		100.00000	60.41707			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		69.12139		100.00000	68.99025			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.00559		100.00000	59.86022			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.76262		100.00000	65.60331			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		85.18519		100.00000	84.92308			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.30511		0.00000	102.28160			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.04300		0.00000	101.01804			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.75000		138.61419		8.60000	140.06618			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.91559		0.00000	101.89749			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.65149		0.00000	101.63251			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.32296		0.00000	100.30272			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.32881		0.00000	100.30983			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.88756		0.00000	100.86731			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.06500		98.75476		8.92000	99.11463			0.00	0	1,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.21500		96.50032		9.07000	96.92109			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.64000		100.81710		9.48500	101.49344			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.99951		0.00000	99.97154			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72500		99.96619		10.56500	100.15451		22,308,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		99.99940		0.00000	99.96875			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.44271		0.00000	100.42251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.47198	0.00000	100.45043				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.50703	0.00000	100.48387				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.05195	0.00000	101.03481				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.76777	0.00000	98.76458				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.91634	0.00000	97.89898				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.29161	0.00000	99.27551				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.83345	0.00000	98.81725				0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	99.57537	0.00000	99.55903				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	66.84982	100.00000	66.72761				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	85.58140	100.00000	85.38283				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.81120	0.00000	101.79570				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	80.17429	100.00000	80.00000				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	88.57143	100.00000	87.94326				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.05343	0.00000	100.02671				0.00	800,000,000	800,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.36567	0.00000	101.34709				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.09302	0.00000	101.07417				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.95458	0.00000	101.93683				0.00	200,000,000	200,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.43099	0.00000	102.41379				0.00	1,000,000,000	500,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.72036	0.00000	101.70230				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00360	0.00000	100.03124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000	100.29576		0.00000	100.32260			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.54669		0.00000	100.52962			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.67690		0.00000	100.65868			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.01122		0.00000	100.99403			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.04740		0.00000	101.02898			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	58.86826		100.00000	58.72565			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.64836		100.00000	25.58623			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.94500	101.75792		8.81000	102.25819			0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.83500	101.68539		8.70000	102.18686			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.99976		0.00000	99.97969			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.99983		0.00000	99.98124			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.11830		0.00000	101.09960			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.19523		0.00000	101.17611			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.20374		0.00000	101.18450			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.24630		0.00000	101.22639			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.90326		0.00000	102.88223			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.05130		0.00000	103.02926			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.30000	102.19770		8.15500	102.47677			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.01500	105.28506		8.88000	105.76090			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.84500	105.24931		9.67500	106.12387			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.53500	101.27876		6.37500	101.34066			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.57073		0.00000	101.55269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.62887		0.00000	101.61013			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.84000		103.98047		9.68500	104.59406			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74000		102.95154		7.58000	103.12052			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.28772		0.00000	100.26715			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.22500		99.18659		9.08000	99.52955			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		99.92555		0.00000	99.90678			0.00	1,000,000,000	2,500,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.72000		104.05804		9.55000	104.87363			7,776,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.51979		100.00000	13.48704			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.27638		0.00000	100.25662			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.92500		99.17099		8.78000	99.51648			0.00	0	80,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.02000		104.57756		5.86000	104.57453			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.82500		105.45643		7.66500	105.59992			2,817,000,000,000.00	360,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.86500		107.55850		8.72000	107.92604			0.00	0	520,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.33440		100.89771	6.31893			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.41880		100.61875	6.40317			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		100.57518		0.00000	100.55604			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.58326		0.00000	100.56385			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.58715		0.00000	100.56760			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.63603		0.00000	100.61484			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond			0.00000	100.69275		0.00000	100.66966			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond			100.00000	0.40630		100.00000	0.40532			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond			100.00000	0.40630		100.00000	0.40532			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.30000	94.56334		9.15000	95.37479			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.67500	101.17330		7.51500	101.45767			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.36000	98.28313		9.20500	98.99126			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond			0.00000	101.07373		0.00000	101.05703			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			9.17000	103.20751		9.00000	104.03644			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond			0.00000	100.51739		0.00000	100.49889			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.63500	102.83805		9.48500	103.75781			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000	101.78334		0.00000	101.76672			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000	100.60595		0.00000	100.58787			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000	101.83141		0.00000	101.81551			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond			0.00000	101.17766		0.00000	101.16020			0.00	0	200,000,000.00
NBK17B	On 28/11/2016	Spot Bond			0.00000	100.45718		0.00000	100.43941			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond			0.00000	101.50883		0.00000	101.49037			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond			7.42500	106.23727		7.26500	106.41082			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond			0.00000	101.52888		0.00000	101.51205			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond			8.84500	113.43032		8.71000	113.99908			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond			10.92500	34.08454		10.77500	34.55702			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond			7.62500	103.09603		7.46500	103.20689			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond			0.00000	101.07400		0.00000	101.05334			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond			0.00000	101.13037		0.00000	101.10861			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond			7.97500	104.31643		7.81500	104.55975			0.00	0	440,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.55345		0.00000	101.53450			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	101.20569		0.00000	101.18737			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	102.75564		0.00000	102.73722			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.42624		0.00000	101.40414			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.25701		0.00000	101.23561			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.23195		0.00000	100.21083			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	90.11379		0.00000	90.09532			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.21954		0.00000	100.19950			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	100.99831		0.00000	100.97790			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	101.08475		0.00000	101.06256			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.92276		0.00000	100.90220			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	101.32252		0.00000	101.30038			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	86.35692		0.00000	86.33781			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.62735		0.00000	101.60919			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.61319		0.00000	100.59205			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.86685		0.00000	99.84756			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.87441		0.00000	99.85620			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.34111		0.00000	101.31952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.87903		0.00000	99.86148			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.83433		0.00000	99.81595			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.83446		0.00000	99.81609			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.83743		0.00000	100.81833			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.80804		0.00000	99.78676			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.09500	105.88798		9.94500	106.80583			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.80927		0.00000	99.78813			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.13000	104.65637		9.98000	105.59376			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.80804		0.00000	99.78676			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.82819		0.00000	99.80913			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.13404		0.00000	100.11487			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500	104.67552		8.51500	104.84271			18,583,585,000,000.00	2,142,200,000	1,071,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.13045		0.00000	101.10700			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.31466		0.00000	100.29212			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.22500	103.47981		10.09000	104.29032			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.43860		0.00000	101.41555			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.14120		0.00000	101.12342			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.31500	110.09261		12.17000	110.57174			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.27489		0.00000	110.27629			0.00	1,000,000,000	10,500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.22895		0.00000	100.20337			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	164.63565		2.10000	164.55501			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.89000	105.73213		8.73500	106.43926			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00536		0.00000	100.03241			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.01699		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
NQ1A10		On 22/05/2020	Spot Bond	9.52000	104.67985	9.36500	105.37164			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.42778	0.00000	100.40832			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.64267	0.00000	100.62485			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.40402	0.00000	100.38566			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.41892	0.00000	100.39987			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.41000	0.00000	100.39137			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.72000	105.59729	9.56500	106.45332			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.41898	0.00000	100.39993			0.00	110,000,000	55,000,000.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.42783	0.00000	100.40837			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.42189	0.00000	100.40271			0.00	244,200,000	122,100,000.00
NQ1C10		On 22/05/2020	Spot Bond	9.92000	104.65611	9.76500	105.33883			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.43979	0.00000	100.41979			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.43377	0.00000	100.41404			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.43674	0.00000	100.41688			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.54621	0.00000	100.52134			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.51017	0.00000	100.48695			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.44564	0.00000	100.42537			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.70500	113.31239	8.57000	113.81778			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.12000	119.50590	8.95000	120.58100			0.00	0	200,000,000.00
NRA023		On 31/05/2023	Spot Bond	1.99500	170.67029	1.99500	170.58720			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.47000	122.08225	9.32000	123.41488			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.95905	0.00000	100.93919			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.86022	0.00000	100.84061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000	101.60600		0.00000	101.58811			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.80804		0.00000	99.78845			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.33039		0.00000	100.31091			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.34183		0.00000	100.32167			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.37337		0.00000	100.34996			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.40491		0.00000	100.37587			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.24434		100.00000	16.20499			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.20352		100.00000	42.10016			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	103.65989		6.79500	103.85109			0.00	0	400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.91000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	65.43716		100.00000	65.27690			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.56709		0.00000	100.54822			0.00	400,000,000	200,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.88639		0.00000	100.86801			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.16273		0.00000	100.14462			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.12806		0.00000	100.10946			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.24329		0.00000	100.22707			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.99558		0.00000	101.97720			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.78244		0.00000	101.76243			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	99.93491		0.00000	99.91847			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.88999		0.00000	99.87168			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	99.89178		0.00000	99.87377			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.92629		0.00000	99.90769			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.88589		0.00000	99.86689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond		0.00000	99.88966		0.00000	99.87129			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	99.92220		0.00000	99.90258			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	99.88096		0.00000	99.86115			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	99.88572		0.00000	99.86670			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	99.91769		0.00000	99.89693			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	99.87522		0.00000	99.85445			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	99.88113		0.00000	99.86134			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.84352		0.00000	100.82475			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.86794		0.00000	100.84862			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.87893		0.00000	100.85936			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.90334		0.00000	100.88322			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.00824		0.00000	100.98577			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.03262		0.00000	101.00960			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.94984		0.00000	100.92817			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.72500	104.93266		6.56500	104.95661			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.39000	98.38100		6.23000	98.40437			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.17000	39.74736		8.02000	40.40438			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.72500	111.30152		6.56500	111.48327		6,029,514,768,542,500.00	83,570,969,300	18,254,099,100.00	
R158	On 15/09/2015	Spot Bond		6.72500	111.30152		6.56500	111.48327			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.62500	92.14335		6.46500	92.30678			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.72500	117.23570		6.56500	117.57537			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.55500	86.46136		6.39500	86.74927			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.35000	116.27812		8.20000	117.54321		8,358,494,492,095,000.00	93,831,675,700	85,298,161,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.09000	37.04356	7.94000	37.71054			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.01000	34.57693	7.86000	35.25065			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.59000	282.31597	1.59000	282.18162			128,957,255,280,000.00		81,105,192,000	36,682,426,000.00	
R201	On 21/12/2014	Spot Bond	6.02000	101.19312	5.86000	101.25916			1,030,755,016,872,000.00		71,221,763,600	64,700,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80500	225.87637	1.80500	225.76757			301,114,937,761,000.00		66,822,680,200	56,713,800,000.00	
R2023	On 28/02/2023	Spot Bond	8.23500	99.21769	8.08500	100.10420			6,432,005,312,379,000.00		81,057,111,400	12,019,300,000.00	
R203	On 15/09/2017	Spot Bond	7.36500	104.51990	7.22000	104.92052			2,708,865,730,911,500.00		25,575,795,100	91,560,495,100.00	
R2030	On 31/01/2030	Spot Bond	8.86500	95.67921	8.71500	96.85766			8,507,952,373,500,000.00		59,723,900,000	36,774,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.25000	100.00000	8.25000	104.10856			584,100,000,000,000.00		70,800,000,000	35,000,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.04500	97.89280	8.93000	98.93232			1,753,196,336,131,500.00		93,830,440,700	72,980,440,700.00	
R204	On 21/12/2018	Spot Bond	7.59500	101.35346	7.46000	101.84786			7,195,211,261,619,500.00		47,361,588,100	17,571,376,200.00	
R2048	On 28/02/2048	Spot Bond	9.18000	98.01563	9.06500	99.14895			4,580,892,674,388,000.00		99,007,916,600	95,278,730,500.00	
R207	On 15/01/2020	Spot Bond	7.84000	100.34500	7.68500	101.00656			5,667,378,708,432,000.00		22,879,937,300	31,067,904,200.00	
R208	On 31/03/2021	Spot Bond	8.02000	94.79198	7.85000	95.61867			7,880,980,862,860,000.00		82,665,943,000	76,848,175,200.00	
R209	On 31/03/2036	Spot Bond	9.00000	75.17595	8.88000	76.06903			7,721,028,697,500,000.00		57,892,077,500	56,403,134,700.00	
R210	On 31/03/2028	Spot Bond	1.76000	169.56954	1.76000	169.48806			61,652,563,456,000.00		35,029,865,600	30,510,100,000.00	
R211	On 31/01/2017	Spot Bond	0.68000	130.74237	0.68000	130.68335			77,710,431,416,000.00		14,280,046,200	64,621,623,100.00	
R212	On 31/01/2022	Spot Bond	1.63000	134.60502	1.57000	135.09520			173,696,850,224,000.00		06,562,484,800	69,730,142,400.00	
R213	On 28/02/2031	Spot Bond	8.87500	85.80039	8.72500	86.93145			7,230,818,979,462,500.00		14,740,166,700	30,178,599,900.00	
R214	On 28/02/2041	Spot Bond	9.11000	75.83883	9.00000	76.68534			9,090,921,235,829,000.00		97,905,733,900	47,031,593,900.00	
R226C	On 15/09/2014	Spot Bond	5.99000	98.48081	5.83000	98.50528			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.78500	95.08433	6.62500	95.17874			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.62500	92.14335	6.46500	92.30678			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.54500	89.31031	6.38500	89.53833			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.55500	86.46136	6.39500	86.74927			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.07500	99.86703	5.91500	99.85436			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.02500	96.94903	5.86500	97.01229			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.69500	93.49136	6.53500	93.62292			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.56500	90.63652	6.40500	90.83482			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.54500	87.79030	6.38500	88.05065			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.60500	84.88395	6.44500	85.20145			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.34000	80.42542	7.19500	80.75052			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.39000	77.44665	7.24500	77.81393			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.60000	74.08140	7.46500	74.45506			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.58000	71.43158	7.44500	71.83867			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.56000	68.88982	7.42500	69.32759			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.55000	66.41596	7.41500	66.88155			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.80000	63.07875	7.64500	63.63508			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.78000	60.78729	7.62500	61.36928			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.94000	57.88209	7.77000	58.53851			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.91000	55.79288	7.74000	56.47192			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.88000	53.79463	7.71000	54.49405			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.85000	51.88293	7.68000	52.60066			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.81000	50.09711	7.64000	50.83191			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.77000	48.39142	7.60000	49.14160			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.29000	44.30535	8.14000	44.93991			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.25000	42.71428	8.10000	43.35744			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.21000	41.19619		8.06000	41.84681			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.17000	39.74736		8.02000	40.40438			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.13000	38.36426		7.98000	39.02670			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.09000	37.04356		7.94000	37.71054			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.05000	35.78210		7.90000	36.45282			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.01000	34.57693		7.86000	35.25065			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.52478		0.00000	101.49878			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.42095		0.00000	100.39756			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.53481		0.00000	101.50908			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.38581		0.00000	101.36145			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.77842		100.00000	16.73777			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.21466		100.00000	6.19944			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.78871		100.00000	18.74320			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.44972		0.00000	101.42986			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.03741		0.00000	100.01869			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.55802		0.00000	100.54070			0.00	0	400,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	102.08581		0.00000	102.06798			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.42073		0.00000	101.40337			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.46050		0.00000	100.44406			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.04597		0.00000	101.02589			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.47972		0.00000	100.45973			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.18980		0.00000	101.17056			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.79891		0.00000	100.77832			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.07956		0.00000	100.01218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	101.23848		0.00000	101.22055			0.00	200,000,000	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.03847		0.00000	101.01850			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.31956		0.00000	100.29954			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.08286		0.00000	100.01435			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	100.87152		0.00000	100.84318			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	102.19742		0.00000	102.16597			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.35786		0.00000	101.32495			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.21841		0.00000	101.18891			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.21841		0.00000	101.18891			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	102.29442		0.00000	102.26475			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	102.56028		0.00000	102.52712			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.03666		0.00000	100.05295			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.67991		12.35000	106.64460			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.09419		0.00000	100.02297			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.57499		100.00000	13.54210			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.56891		0.00000	100.54690			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.25756		0.00000	101.23540			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.14446		0.00000	101.12243			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		100.00000	20.55119		100.00000	100.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.43528		0.00000	100.41108			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.32873		100.00000	2.32315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.81835	100.00000	15.77961				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.33341	100.00000	23.27688				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.97596	100.00000	13.92493				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.29323	100.00000	23.23680				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.13454	0.00000	101.09571				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.88669	0.00000	101.84341				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.32000		104.65967	9.15000	105.50362				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.48500		100.23039	9.33500	101.13713				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500		101.74475	9.87500	102.87488				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.00624	0.00000	96.59086				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.97500		106.78784	7.81500	107.12947				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.39651	0.00000	100.37448				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.41500		101.02067	9.27000	101.41925			28,245,000,000,000.00	3,000,000,000	750,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		101.08747	0.00000	101.06611				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.91893	0.00000	99.89845				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.96187	0.00000	100.93993				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.11341	0.00000	101.09109				0.00	69,400,000	34,700,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.09332	0.00000	101.07141				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.72500		102.22026	7.56500	102.34510				0.00	0	1,840,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.19500		98.93160	9.06000	99.32952			36,780,000,000,000.00	4,000,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	8.18500		109.48900	8.02500	109.66204				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04500		109.66090	7.88500	109.83477				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.97500		109.74701	7.81500	109.92128				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.76500		100.56391	8.62000	100.94161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	8.12000	109.56876		7.96000	109.74219			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500	109.61175		7.92500	109.78538			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.92685		0.00000	99.90838			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.76523		0.00000	101.96078			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.46722		0.00000	101.44605			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.41500	103.34801		8.27000	103.73762			0.00	0	1,530,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.25797		0.00000	101.23947			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.81069		0.00000	99.79141			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.85474		0.00000	105.71410			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17000	104.87549		9.00000	110.82624			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.00000	101.11957		9.85000	102.13446			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.63806		0.00000	100.61606			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.88823		0.00000	100.87095			0.00	3,800,000,000	3,800,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.61799		0.00000	100.59872			0.00	60,000,000,000	82,000,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.40687		0.00000	103.39720			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68500	101.20417		8.55000	101.71891			0.00	0	1,840,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.10721		100.00000	11.08235			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.77500	105.32474		9.62500	106.24287			303,025,000,000,000.00	31,000,000,000	34,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.12149		0.00000	101.10366			0.00	40,000,000	20,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.00000	102.82029		8.00000	102.79826			640,000,000,000,000.00	80,000,000,000	50,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.05000	94.28465		8.90000	95.30623			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	100.00000	1.54791		100.00000	1.54308			0,930,000,000,000,000.00	09,300,000,000	15,900,000,000.00
SBS31	On 27/06/2027	Spot Bond	8.00000	114.28912		8.00000	100.00000			635,712,000,000,000.00	79,464,000,000	44,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.72000	94.81424		9.55000	95.64624			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.77500	111.77637		7.61500	112.06741			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.12000	270.71677		2.12000	270.58397			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.32500	128.50451		1.32500	128.44418			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.85000		0.00000	106.55000			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		0.00000	100.13161		0.00000	100.11278			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.68546		100.00000	10.65957			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		1.95000	126.49033		1.95000	126.42879			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.24860		6.50000	101.23091			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	99.89440		0.00000	99.87333			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.51037		0.00000	101.48968			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	103.17474		0.00000	103.15605			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.39500	102.30842		9.25000	102.65627			0.00	0	280,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.91641		0.00000	100.89838			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.28882		0.00000	101.26863			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	99.75730		0.00000	101.55856			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	99.82844		0.00000	99.81089			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.74749		0.00000	100.72984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.26081	100.00000	14.22626				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.01867	0.00000	99.99988				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		57.22444	100.00000	57.04578				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500		106.28488	7.86500	106.58307			27,927,000,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.19500		101.12935	9.06000	101.56067				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.71500		100.70191	8.57000	101.08041			33,465,600,000,000.00	3,840,000,000	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.47220	0.00000	100.45329				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.45648	0.00000	100.43662				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.78661	0.00000	100.76802				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.45964	0.00000	100.43965				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.91382	0.00000	100.89297				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.46500		106.55321	8.32000	106.80028				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.22690	0.00000	101.20774				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.59356	0.00000	101.57537				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.15609	0.00000	101.13614				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.57000		94.61769	9.40000	95.31368			24,882,000,000,000.00	2,600,000,000	2,500,400,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.23638	0.00000	100.21485				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.70960	0.00000	101.68793				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.03159	0.00000	101.01050				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.62800		87.22768	9.45800	87.96853				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.69000		86.95146	9.52000	87.68920				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.26500		100.55864	7.10500	100.62044				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.10000		95.00638	8.94500	95.62032				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	99.90077		0.00000	99.88076			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.54500	101.17291		8.40000	101.55412			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	108.48239		2.35000	108.42841			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.54500	97.77378		8.41000	102.23507			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.77357		0.00000	100.75634			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.41789		0.00000	100.39166			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.77000	104.92878		9.62000	111.25483			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.20940		0.00000	100.19027			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.84797		0.00000	99.82832			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	99.90629		0.00000	99.88735			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.10500	77.12201		9.95500	78.08270			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.07231		0.00000	101.05168			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.28996		0.00000	99.26912			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.50585		0.00000	100.48630			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.90238		0.00000	99.88611			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.88599		0.00000	99.86971			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	99.34396		0.00000	99.32756			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond		0.00000	99.96729		0.00000	99.95093			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	98.99945		0.00000	98.98305			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond		0.00000	99.96728		0.00000	99.95093			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond		0.00000	99.90213		0.00000	99.88582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1090	On 18/08/2014	Spot Bond	0.00000	98.88620	0.00000	98.86982				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.85280	0.00000	99.83645				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.86963	0.00000	98.85324				0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.88546	0.00000	99.86910				0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.80404	0.00000	99.78771				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.82067	0.00000	98.80429				0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.80423	0.00000	99.78791				0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.74006	0.00000	99.72381				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.75243	0.00000	98.73601				0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.68931	0.00000	99.67295				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.70306	0.00000	98.68664				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.50877	0.00000	99.50749				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	98.55421	0.00000	98.53797				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	99.54198	0.00000	99.52563				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	98.52225	100.00000	80.21978				0.00	25,400,000,000	10,200,000,000.00
SY1109	On 11/07/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000				0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.18500	108.97650	7.02500	109.16061				4,023,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.95000	102.14689	8.80000	103.18581				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	96.88130	100.00000	96.63787				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	90.94956	100.00000	90.72610				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.06672	100.00000	27.00114				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.94701	0.00000	100.92885		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.76350	0.00000	100.74523		0.00		0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	100.38931	0.00000	100.37231		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.21053	0.00000	100.19130		0.00		0	50,000,000.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.36931	0.00000	100.35246		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	99.88252	0.00000	99.86545		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	99.87591	0.00000	99.85790		0.00		0	0.00	
TFS124	On 18/06/2014	Spot Bond	0.00000	99.88859	0.00000	99.87268		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	97.65034	0.00000	97.63280		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	97.14337	0.00000	97.12585		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.81923	0.00000	100.80100		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.97500	104.64400	7.81500	104.93254		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.96649	0.00000	100.94686		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.99348	0.00000	100.97331		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.14618	7.83000	103.12430		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.95163	0.00000	100.93230		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.98539	0.00000	100.96537		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.73860	0.00000	102.71677		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.95163	0.00000	100.93230		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.98539	0.00000	100.96537		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.87788	7.16000	102.85788		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.05150	0.00000	101.03013		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.04611	0.00000	101.02485		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.17546	0.00000	101.15156		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.15796		0.00000	101.13442			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.68501		0.00000	101.65065			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.62488		0.00000	101.59175			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.95028		0.00000	100.93098			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.99348		0.00000	100.97331			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.50633		8.73000	103.48190			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.94623		0.00000	100.92701			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.98539		0.00000	100.96537			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.06500	100.38688		8.93000	100.80939			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	101.08217		0.00000	101.06308			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.13700		0.00000	101.11695			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.05420		0.00000	101.03278			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.03936		0.00000	101.01825			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.19335		0.00000	101.17231			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.17277		0.00000	101.14891			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.16738		0.00000	101.14364			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.29343		0.00000	101.27062			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.59144		0.00000	101.55900			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.59679		0.00000	101.56424			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.81521		0.00000	101.78314			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.03903		0.00000	101.01908			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.62767		101.06155	6.61128			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.94623		0.00000	100.92701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.25171	0.00000	101.23365				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.06769	0.00000	101.04598				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.12159	0.00000	101.09879				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.69036	0.00000	101.65588				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.40242	0.00000	101.38412				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.01780	0.00000	100.99826				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.03195	0.00000	101.01214				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.01780	0.00000	100.99826				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.03195	0.00000	101.01214				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.03903	0.00000	101.01908				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.00931	0.00000	100.98994				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.03195	0.00000	101.01214				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.10976	0.00000	101.08844				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.10976	0.00000	101.08844				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.10976	0.00000	101.08844				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.22288	0.00000	101.19936				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.25114	0.00000	101.22707				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.21581	0.00000	101.19243				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.78014	0.00000	101.74576				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.81534	0.00000	101.78027				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.80126	0.00000	101.76647				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.22500	104.49053	8.06500	104.60448				0.00	0	1,290,000,000.00
TL20	On 22/02/2020	Spot Bond	9.99000	85.01443	9.83500	85.57260				0.00	0	6,100,000,000.00
TN17	On 14/11/2017	Spot Bond	8.20500	103.80246	8.06000	104.21419			1,641,000,000,000.00		200,000,000	4,160,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.27000	108.22605		9.10000	109.02714			317,118,731,508,000.00	34,209,140,400	27,773,140,300.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.78695		100.00000	0.78447			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.48500	109.15506		9.33500	110.10274			217,775,600,000,000.00	22,960,000,000	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	102.49142		9.42000	103.48580			282,889,200,000,000.00	29,560,000,000	18,830,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60000	95.49173		9.45000	96.55319			66,430,467,840,000.00	6,919,840,400	2,570,300,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.65381		0.00000	100.68098			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.49060		0.00000	101.47426			0.00	3,000,000,000	4,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.60656		0.00000	100.58781			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.57551		0.00000	100.55569			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.59047		0.00000	100.57013			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.59196		0.00000	100.57156			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.66550		0.00000	100.64254			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.81786		0.00000	100.78961			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.42607		0.00000	101.40763			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.27467		0.00000	101.25487			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.30209		0.00000	101.28187			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.99884		0.00000	100.98068			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.06790		0.00000	101.04850			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.36026		10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.35128		9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.35293		100.00000	10.32535			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.11378		0.00000	100.09480			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.12091		0.00000	100.10073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.12486	0.00000	100.10402				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.12564	0.00000	100.10468				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.14766	0.00000	100.12302				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.19585	0.00000	100.16316				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.21100	0.00000	98.19517				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.52043	0.00000	97.50444				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.32935	0.00000	97.31355				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96963				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.33314	0.00000	99.31763				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.28332	0.00000	96.26680				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.02295	0.00000	99.00581				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.41918	0.00000	95.40001				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.79814	0.00000	98.78121				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.94360	0.00000	94.92882				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.02237	0.00000	95.00373				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.30709	0.00000	98.28999				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.85045	0.00000	94.83213				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.62347	0.00000	94.60525				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.83940	0.00000	97.82239				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.39932	0.00000	94.38119				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.70775	0.00000	93.68982				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	100.00000	50.19026	100.00000	100.00000				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.46888	100.00000	12.43868				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.45724	0.00000	100.44023				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC047	On 21/07/2014	Spot Bond	0.00000	101.01661	0.00000	100.99995				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.95660	0.00000	100.94011				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.94995	0.00000	100.93328				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.92234	0.00000	100.90557				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.81152	0.00000	100.79496				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.44901	0.00000	100.43238				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.26608	0.00000	100.24945				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	100.00000	90.57072	100.00000	90.34653				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	100.00000	92.36742	100.00000	89.46078				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	101.06863	0.00000	101.04988				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.29940	0.00000	100.28068				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.95932	0.00000	100.94249				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.26740	0.00000	100.25068				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.42000	109.23253	9.25000	110.07632				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.14470	0.00000	101.12267				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.60332	0.00000	101.57855				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.70500	103.83289	9.56000	104.20615				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.31003	0.00000	101.29231				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.35044	0.00000	101.33265				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.69836	0.00000	100.67884				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.72162	0.00000	100.70144				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.72266	0.00000	100.70246				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.48706	0.00000	101.46747				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	101.52919		0.00000	101.50905			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500	110.22641		6.92500	110.51329		141,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.16000	241.98886		1.16000	241.87643			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.04500	102.16343		6.88500	102.29244			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.86500	103.32744		7.72000	103.68996		64,493,000,000,000.00	8,200,000,000	4,600,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.15000	103.79417		8.01500	104.32677			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.46500	102.84704		8.31000	103.55202			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.56000	102.65494		8.39000	103.52691		42,800,000,000,000.00	5,000,000,000	3,100,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.67500	93.35658		6.51500	93.49154			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.05500	99.71878		5.89500	99.71013			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.60500	91.60274		6.44500	91.77860			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.03500	97.26603		5.87500	97.32133			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.67500	93.33965		6.51500	93.47498			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.54000	67.57111		7.40500	68.02500			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.13619		100.00000	39.06194			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.71528		100.00000	20.67598			0.00	0	0.00

Total for j-Bonds : 1.61e+017 14,309,492,600 188 388 137 000.00

Grand Total: 1.61e+017 14,309,794,651 188 392 318 497.00