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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 17/03/2014	Foreign Exchange Future		10.75540	10.75540		10.74760	10.74760		14.13	586,545,739.00	54,535	556,011.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.00220	0.00000	0.00050	0.00000	0.002	31.49	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.00240	0.00000	0.00560	0.00001	0.002	28.84	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.00310	0.00000	0.00750	0.00001	0.003	27.90	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.00410	0.00000	0.01010	0.00001	0.004	26.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.00750	0.00001	0.01910	0.00002	0.008	25.05	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	755.41440	0.75541	747.63770	0.74764	755.414	23.16	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.01440	0.00001	0.03770	0.00004	0.014	23.16	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	555.46560	0.55547	547.77510	0.54778	555.466	19.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	0.06560	0.00007	0.17510	0.00018	0.066	19.37	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	0.13230	0.00013	0.31490	0.00031	0.132	18.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	455.66450	0.45566	448.16440	0.44816	455.664	18.42	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	425.79870	0.42580	418.39920	0.41840	425.799	18.13	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	415.85670	0.41586	408.49690	0.40850	415.857	18.04	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	0.52280	0.00052	1.00630	0.00101	0.523	17.94	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	1.01830	0.00102	1.78040	0.00178	1.018	17.46	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	1.94870	0.00195	3.11710	0.00312	1.949	16.99	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	259.05020	0.25905	252.98360	0.25298	259.050	16.51	0.00	0	2,500.00

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 17/03/2014	Foreign Exchange Future	10.50	Put	3.65020		0.00365		5.38360	0.00538	3.650	16.51	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	212.06460		0.21206		206.73910	0.20674	212.065	16.04	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	167.20770		0.16721		162.78740	0.16279	167.208	15.56	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	11.80770		0.01181		15.18740	0.01519	11.808	15.56	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	158.58550		0.15859		154.36150	0.15436	158.585	15.46	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	125.60420		0.12560		122.19540	0.12220	125.604	15.08	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	20.20420		0.02020		24.59540	0.02460	20.204	15.08	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	102.77070		0.10277		99.97820	0.09998	102.771	14.80	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	88.62950		0.08863		86.23540	0.08624	88.630	14.61	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	57.69590		0.05770		56.19350	0.05619	57.696	14.13	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	52.29590		0.05230		58.59350	0.05859	52.296	14.13	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	53.18240		0.05318		51.93540	0.05194	53.182	14.25	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	111.08460		0.11108		119.05820	0.11906	111.085	15.22	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	24.15690		0.02416		24.43410	0.02443	24.157	15.35	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	15.06470		0.01506		15.66530	0.01567	15.065	15.95	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	159.66470		0.15966		168.06530	0.16807	159.665	15.95	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	5.62060		0.00562		6.26790	0.00627	5.621	17.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	250.22060		0.25022		258.66790	0.25867	250.221	17.17	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	3.07310		0.00307		3.60050	0.00360	3.073	17.90	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	2.05390		0.00205		2.49260	0.00249	2.054	18.38	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	1.24410		0.00124		1.58130	0.00158	1.244	18.99	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	395.84410		0.39584		403.98130	0.40398	395.844	18.99	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	0.75760		0.00076		1.01030	0.00101	0.758	19.60	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	0.46480		0.00046		0.65120	0.00065	0.465	20.21	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	0.05460		0.00005		0.11180	0.00011	0.055	23.51	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.75540		10.75540		10.74590	10.74590		14.72	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.76690		10.76690		10.75750	10.75750		14.13	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	26.24	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	668.28010		0.66828		658.97870	0.65898	668.280	15.88	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	63.73580		0.06374		60.38750	0.06039	63.736	15.13	0.00	0	2,000.00
\$ / R	On 27/03/2014	Any day expiry			10.76860		10.76860		10.75920	10.75920		14.17	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	133.97380		0.13397		138.56720	0.13857	133.974	14.49	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	1.37670		0.00138		1.48880	0.00149	1.377	19.77	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.77850		10.77850		10.76910	10.76910		13.94	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	190.50320		0.19050		184.32930	0.18433	190.503	13.89	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	167.42570		0.16743		161.69250	0.16169	167.426	13.92	0.00	0	400.00
\$ / R	On 25/04/2014	Any day expiry			10.81690		10.81690		10.80750	10.80750		13.95	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.02330		0.00002		0.02540	0.00003	0.023	21.48	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	884.00200		0.88400		874.93810	0.87494	884.002	13.90	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	195.65130		0.19565		200.38250	0.20038	195.651	13.95	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	18.25100		0.01825		18.11580	0.01812	18.251	19.37	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.86910		10.86910		10.86010	10.86010		14.09	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.87080		10.87080		10.86180	10.86180		14.12	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.18990		0.00019		0.19210	0.00019	0.190	19.10	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	770.13020		0.77013		761.17070	0.76117	770.130	13.43	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.87250		10.87250		10.86360	10.86360		14.15	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	240.86710		0.24087		242.76260	0.24276	240.867	14.07	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	44.20350		0.04420		43.41890	0.04342	44.204	19.30	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future		10.90010	10.90010		10.89160	10.89160		14.44	1,748,801,143.90	160,439	1,321,248.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.96460	0.00096	0.94150	0.00094	0.965	17.39	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.36500	0.00137	1.33260	0.00133	1.365	16.91	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.44310	0.00144	1.40880	0.00141	1.443	16.85	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	17.82490	0.01782	17.51220	0.01751	17.825	14.15	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	19.21280	0.01921	18.88400	0.01888	19.213	14.07	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	20.19440	0.02019	19.85380	0.01985	20.194	14.01	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	33.45910	0.03346	32.86180	0.03286	33.459	13.84	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	36.43450	0.03643	35.78250	0.03578	36.434	13.81	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	37.47390	0.03747	36.80380	0.03680	37.474	13.80	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	52.00020	0.05200	51.08740	0.05109	52.000	13.68	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	54.81950	0.05482	53.86480	0.05386	54.819	13.66	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	135.04040	0.13504	133.76230	0.13376	135.040	13.73	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	159.95920	0.15996	158.80730	0.15881	159.959	13.86	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	183.44800	0.18345	182.43940	0.18244	183.448	13.96	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	191.71580	0.19172	190.76140	0.19076	191.716	14.00	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	360.78550	0.36079	351.84950	0.35185	360.786	14.26	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	313.34900	0.31335	313.34410	0.31334	313.349	14.44	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	374.59880	0.37460	375.28360	0.37528	374.599	14.77	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	274.69880	0.27470	266.88360	0.26688	274.699	14.77	0.00	0	9,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	271.09110	0.27109	263.34450	0.26334	271.091	14.81	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	380.99110	0.38099	381.74450	0.38174	380.991	14.81	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	240.64900	0.24065	233.54390	0.23354	240.649	15.11	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	234.36340	0.23436	227.40100	0.22740	234.363	15.18	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	231.28410	0.23128	224.39090	0.22439	231.284	15.21	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	216.48820	0.21649	209.94990	0.20995	216.488	15.38	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	210.84300	0.21084	204.44550	0.20445	210.843	15.45	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	742.73000	0.74273	746.77570	0.74678	742.730	16.48	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	142.83000	0.14283	138.37570	0.13838	142.830	16.48	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	126.36290	0.12636	122.44970	0.12245	126.363	16.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,179.39930	1.17940	1,185.69130	1.18569	1,179.399	18.36	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	79.49930	0.07950	77.29130	0.07729	79.499	18.36	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	75.22840	0.07523	73.16270	0.07316	75.228	18.54	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	61.40740	0.06141	59.81220	0.05981	61.407	19.25	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.90870	10.90870	10.90050	10.90050		14.44	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.92550	10.92550	10.91760	10.91760		14.52	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.74920	0.00075	0.73620	0.00074	0.749	18.40	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	389.98890	0.38999	382.02970	0.38203	389.989	14.39	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.93110	10.93110	10.92330	10.92330		14.64	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	276.58230	0.27658	276.03830	0.27604	276.582	14.34	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	71.20590	0.07121	69.66590	0.06967	71.206	19.53	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.98340	10.98340	10.97650	10.97650		14.86	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.84920	0.00185	1.87750	0.00188	1.849	18.06	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	471.74480	0.47174	464.94170	0.46494	471.745	14.49	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.98520	10.98520	10.97840	10.97840		14.87	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	299.31530	0.29932	299.44010	0.29944	299.315	14.46	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	469.25530	0.46926	470.34270	0.47034	469.255	15.17	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	138.69810	0.13870	136.27700	0.13628	138.698	18.19	0.00	0	201.00

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\$ / R	On 29/07/2014	Any day expiry	12.62	Call	90.38610	0.09039	88.90860	0.08891	90.386	19.84	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.03000	11.03000	11.02400	11.02400		15.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	138.36920	0.13837	137.41200	0.13741	138.369	13.90	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	179.17050	0.17917	176.63990	0.17664	179.170	17.98	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.03940	11.03940	11.03350	11.03350		15.03	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	316.40560	0.31641	316.58500	0.31659	316.406	14.49	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	108.74170	0.10874	107.31000	0.10731	108.742	20.11	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.04120	11.04120	11.03540	11.03540		15.02	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.40070	0.00340	3.42260	0.00342	3.401	17.79	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	481.80840	0.48181	476.46980	0.47647	481.808	14.83	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.07480	11.07480	11.06960	11.06960		15.00	354,393.60	32	15,478.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.86960	0.01187	11.94500	0.01194	11.870	16.70	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.71250	0.01371	13.79680	0.01380	13.713	16.54	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.18090	0.01418	14.26560	0.01427	14.181	16.49	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.75660	0.01676	16.84160	0.01684	16.757	16.25	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	58.11170	0.05811	58.14060	0.05814	58.112	14.39	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	69.72150	0.06972	69.73270	0.06973	69.721	14.10	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	82.81370	0.08281	82.79940	0.08280	82.814	13.97	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	117.60890	0.11761	117.53100	0.11753	117.609	13.91	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	121.83120	0.12183	121.74500	0.12175	121.831	13.91	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	126.16650	0.12617	126.07420	0.12607	126.166	13.90	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	162.44050	0.16244	162.29390	0.16229	162.440	13.86	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	196.53330	0.19653	196.35350	0.19635	196.533	13.82	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	215.42860	0.21543	215.28920	0.21529	215.429	13.93	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	527.31270	0.52731	522.45520	0.52246	527.313	14.79	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	331.57610	0.33158	327.87510	0.32788	331.576	16.24	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	228.29470	0.22829	225.59980	0.22560	228.295	17.62	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	188.37790	0.18838	186.14320	0.18614	188.378	18.37	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	178.20120	0.17820	176.08280	0.17608	178.201	18.59	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	173.38090	0.17338	171.32200	0.17132	173.381	18.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	167.59890	0.16760	165.60780	0.16561	167.599	18.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	136.97420	0.13697	135.36970	0.13537	136.974	19.67	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.09640	11.09640	11.09190	11.09190		15.20	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	331.70780	0.33171	331.87610	0.33188	331.708	14.53	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	123.45910	0.12346	122.29490	0.12229	123.459	20.53	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.10250	11.10250	11.09800	11.09800		15.19	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.69970	0.00570	5.66050	0.00566	5.700	17.71	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	557.96290	0.55796	553.80080	0.55380	557.963	14.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.16250	11.16250	11.15940	11.15940		15.45	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	348.17150	0.34817	347.85510	0.34786	348.172	14.68	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	144.90130	0.14490	144.00470	0.14400	144.901	20.84	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.17450	11.17450	11.17170	11.17170		15.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	135.69030	0.13569	135.51080	0.13551	135.690	14.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	337.77930	0.33778	335.69350	0.33569	337.779	17.32	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.21650	11.21650	11.21470	11.21470		15.62	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	358.48500	0.35849	357.63500	0.35764	358.485	14.73	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	162.79470	0.16279	162.27630	0.16228	162.795	21.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.25060	11.25060	11.24950	11.24950		15.76	5,209,027.80	463	16,916.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	35.25960	0.03526	35.37430	0.03537	35.260	15.81	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	58.34090	0.05834	58.36610	0.05837	58.341	15.28	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	92.35540	0.09236	92.21050	0.09221	92.355	14.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	105.13860	0.10514	104.92750	0.10493	105.139	14.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	122.43700	0.12244	122.13570	0.12214	122.437	14.43	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	208.35540	0.20836	207.65760	0.20766	208.355	14.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	262.88690	0.26289	261.97200	0.26197	262.887	14.45	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	317.97170	0.31797	316.85980	0.31686	317.972	14.54	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	373.88590	0.37389	372.77870	0.37278	373.886	14.80	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	429.24220	0.42924	428.14490	0.42814	429.242	15.05	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	717.03970	0.71704	714.85810	0.71486	717.040	15.21	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	466.43970	0.46644	465.35810	0.46536	466.440	15.21	2,332,198.50	5,000	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	522.13420	0.52213	521.08030	0.52108	522.134	15.43	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	527.86550	0.52787	526.81060	0.52681	527.866	15.45	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	580.71560	0.58072	579.69660	0.57970	580.716	15.65	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	386.30020	0.38630	384.79310	0.38479	386.300	17.51	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	330.59730	0.33060	329.33850	0.32934	330.597	18.17	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	229.06470	0.22906	228.29510	0.22830	229.065	19.78	1,145,323.50	5,000	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	222.56750	0.22257	221.83130	0.22183	222.568	19.91	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	204.61260	0.20461	203.97390	0.20397	204.613	20.32	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	202.75030	0.20275	202.12350	0.20212	202.750	20.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	148.17220	0.14817	148.20750	0.14821	148.172	25.81	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.25660	11.25660	11.25560	11.25560		15.75	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	364.65710	0.36466	363.65780	0.36366	364.657	14.75	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	178.54600	0.17855	178.16660	0.17817	178.546	22.15	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.35230	11.35230	11.35270	11.35270		16.05	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	376.87730	0.37688	374.73500	0.37474	376.877	14.85	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	214.49440	0.21449	213.91470	0.21391	214.494	23.47	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.41360	11.41360	11.41460	11.41460		16.16	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	384.96460	0.38496	382.30110	0.38230	384.965	14.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	236.69110	0.23669	235.90570	0.23591	236.691	23.89	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.45510	11.45510	11.45670	11.45670		16.25	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	174.73920	0.17474	173.76690	0.17377	174.739	14.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	432.17890	0.43218	429.30980	0.42931	432.179	15.08	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	260.68120	0.26068	259.67600	0.25968	260.681	22.48	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.48180	11.48180	11.48360	11.48360		16.40	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	394.49050	0.39449	391.90840	0.39191	394.491	15.09	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	259.49850	0.25950	258.67360	0.25867	259.498	24.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.56090	11.56090	11.56290	11.56290		16.59	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	401.19640	0.40120	398.83270	0.39883	401.196	15.22	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	272.44580	0.27245	271.69260	0.27169	272.446	24.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.63260	11.63260	11.63470	11.63470		16.83	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	407.79330	0.40779	405.60520	0.40561	407.793	15.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	272.47280	0.27247	271.75040	0.27175	272.473	24.75	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.67960	11.67960	11.68170	11.68170		16.94	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.70680	11.70680	11.70900	11.70900		16.97	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	412.65410	0.41265	410.72880	0.41073	412.654	15.43	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	260.90580	0.26091	260.29350	0.26029	260.906	24.55	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 29/07/2015	Any day expiry		11.78840	11.78840		11.79070	11.79070		17.16	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	416.82360	0.41682	415.04420	0.41504	416.824	15.51	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	275.06710	0.27507	274.52610	0.27453	275.067	24.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.86010	11.86010		11.86250	11.86250		17.25	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	419.08130	0.41908	417.43250	0.41743	419.081	15.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	268.91080	0.26891	268.36330	0.26836	268.911	24.41	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry		11.93920	11.93920		11.94170	11.94170		17.41	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	419.38290	0.41938	417.90760	0.41791	419.383	15.54	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	276.03470	0.27603	275.58640	0.27559	276.035	24.37	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.01340	12.01340		12.01600	12.01600		17.48	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	420.20890	0.42021	418.88340	0.41888	420.209	15.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	288.78140	0.28878	288.31110	0.28831	288.781	24.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.08260	12.08260		12.08530	12.08530		17.61	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	425.31610	0.42532	424.20930	0.42421	425.316	15.65	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	278.20110	0.27820	277.86800	0.27787	278.201	24.31	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		12.14690	12.14690		12.14970	12.14970		17.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	427.55880	0.42756	426.47100	0.42647	427.559	15.69	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	262.51230	0.26251	262.27680	0.26228	262.512	24.13	0.00	0	300.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.75540	10.75540		10.74760	10.74760		14.13	1,839,173.40	171	378.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	39.86960	0.00040	79.91550	0.00080	39.870	18.13	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	13,464.51820	0.13465	14,288.73080	0.14289	13,464.518	15.59	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	14,283.76970	0.14284	15,114.37050	0.15114	14,283.770	15.71	0.00	0	160.00
\$ / R MAXI	On 18/03/2014	Any day expiry		10.75540	10.75540		10.74430	10.74430		14.52	0.00	0	0.00
\$ / R MAXI	On 18/03/2014	Any day expiry	10.90	Put	16,610.32410	0.16610	17,612.30110	0.17612	16,610.324	15.88	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry		10.83360	10.83360		10.82430	10.82430		13.95	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	65,167.97880	0.65168	65,988.45350	0.65988	65,167.979	16.22	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.90010	10.90010		10.89160	10.89160		14.44	163,501.50	15	1,319.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		11.07480	11.07480		11.06960	11.06960		15.00	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.25060	11.25060		11.24950	11.24950		15.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		17.87170	17.87170		17.92950	17.92950		12.94	163,186,492.70	9,131	18,409.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.70	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.70	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.70	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.64	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.32	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	0.11850	0.00012	0.19710	0.00020	0.118	18.49	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	171.46310	0.17146	136.77850	0.13678	171.463	14.44	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	4.97550	0.00498	9.82170	0.00982	4.976	18.43	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	1.07920	0.00108	2.53980	0.00254	1.079	21.62	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future		18.10060	18.10060		18.15830	18.15830		13.82	222,999,392.00	12,320	35,677.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	9.82550	0.00983	9.42060	0.00942	9.825	18.00	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	43.75790	0.04376	40.17710	0.04018	43.758	13.39	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	57.19060	0.05719	52.09190	0.05209	57.191	13.29	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	84.43000	0.08443	76.25080	0.07625	84.430	13.14	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	139.27450	0.13927	125.12830	0.12513	139.275	12.93	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	394.46240	0.39446	364.98080	0.36498	394.462	13.62	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	718.86320	0.71886	678.50870	0.67851	718.863	14.45	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	140.80940	0.14081	147.09390	0.14709	140.809	16.29	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	112.98310	0.11298	117.88290	0.11788	112.983	16.68	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.37740	18.37740	18.44140	18.44140		14.32	0.00	0	3,866.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.65470	18.65470	18.72630	18.72630		14.89	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	868.17980	0.86818	825.03410	0.82503	868.180	14.73	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.79660	18.79660	18.87140	18.87140		15.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	727.22620	0.72723	688.54860	0.68855	727.226	14.43	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	876.41860	0.87642	834.01080	0.83401	876.419	14.74	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	950.23120	0.95023	906.18400	0.90618	950.231	14.88	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	476.29930	0.47630	486.60660	0.48661	476.299	17.68	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	380.41250	0.38041	387.98450	0.38798	380.413	18.30	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	377.89480	0.37789	385.38880	0.38539	377.895	18.32	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.97360	18.97360	19.05160	19.05160		15.19	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10616	0.10616	0.10502	0.10502		21.34	14,437.90	136	5.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10764	0.10764	0.10647	0.10647		14.83	15,607.37	145	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10943	0.10943	0.10828	0.10828		15.69	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11338	0.11338	0.11000	0.11000		16.76	5,668.85	50	50.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.97200	14.97200	14.97310	14.97310		12.45	103,740,988.00	6,929	41,542.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.49	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.25	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	4.71340	0.00471	7.27600	0.00728	4.713	16.66	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.44880	0.00045	0.89350	0.00089	0.449	20.34	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.17250	15.17250	15.17270	15.17270		13.29	267,855,315.00	17,654	65,759.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	30.16600	0.03017	30.15140	0.03015	30.166	13.01	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	33.91640	0.03392	33.91920	0.03392	33.916	12.98	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	65.58530	0.06559	65.76720	0.06577	65.585	12.82	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	107.52900	0.10753	107.95530	0.10796	107.529	12.68	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	249.72540	0.24973	249.90360	0.24990	249.725	13.04	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	122.55320	0.12255	123.43850	0.12344	122.553	16.21	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	117.03880	0.11704	117.93490	0.11793	117.039	16.34	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.41580	15.41580	15.42100	15.42100		14.05	12,533,045.40	813	13,366.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	170.09450	0.17009	171.15390	0.17115	170.095	13.28	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	176.60580	0.17661	177.65780	0.17766	176.606	13.26	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	342.62430	0.34262	345.63380	0.34563	342.624	15.78	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.66230	15.66230	15.67320	15.67320		14.92	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.95030	15.95030	15.96560	15.96560		15.25	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			410.47700	410.47700	409.65900	409.65900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			416.51300	416.51300	415.68800	415.68800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			481.88200	481.88200	480.89200	480.89200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			488.96700	488.96700	487.97000	487.97000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 08/05/2014	Index Future			439.10600		439.10600		438.49400	438.49400			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			445.56200		445.56200		444.94800	444.94800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			452.42200		452.42200		451.79500	451.79500			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.72050		9.72050		9.76490	9.76490		11.60	71,688,687.50	7,375	10,566.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79420		9.79420		9.83900	9.83900		11.89	0.00	0	3,957.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	42.92190		0.04292		38.88900	0.03889	42.922	11.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	279.91360		0.27991		306.54690	0.30655	279.914	11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	23.44090		0.02344		27.94420	0.02794	23.441	12.62	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.88880		9.88880		9.93680	9.93680		12.04	741,660.00	75	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.98680		9.98680		10.03820	10.03820		12.21	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.10260		10.10260		10.15730	10.15730		12.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.70070		9.70070		9.71460	9.71460		12.20	737,253.20	76	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.81130		9.81130		9.82470	9.82470		13.68	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.94640		9.94640		9.96340	9.96340		13.90	745,980.00	75	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			216.82330		216.82330		-212.28480	-212.28480			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			843.04180		843.04180		838.15620	838.15620			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			920.35190		920.35190		915.03240	915.03240			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			17.01660		17.01660		19.30180	19.30180			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			579.70850		579.70850		577.88880	577.88880			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			810.16670		810.16670		805.10370	805.10370			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			105.30670		105.30670		103.23860	103.23860			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.34490		12.34490		12.32620	12.32620		13.47	1,592,492.10	129	344.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.51960		12.51960		12.49950	12.49950		14.01	37,558.80	3	2,601.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.73240		12.73240		12.71540	12.71540		14.78	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.19980		13.19980		13.15000	13.15000		15.95	1,649,975.00	125	125.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.74760		1.74760		1.75180	1.75180		12.98	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.76600		1.76600		1.77050	1.77050		14.18	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78970		1.78970		1.79490	1.79490		14.95	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60230		115.60230		115.60217	115.60217			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31662		117.31662		117.31810	117.31810			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 08/05/2014	Bond Future	9.77529		81.58247		9.77648	81.57380			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.87907		82.67370		9.88014	82.66603			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.98088		80.16355		9.98207	80.15517			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	437.99200		437.99200		437.34900	437.34900			0.00	0	308.00
GOVI	On 07/08/2014	GOVI	444.43200		444.43200		443.78600	443.78600			0.00	0	175.00
GOVI	On 06/11/2014	GOVI	451.27400		451.27400		450.61500	450.61500			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.86420		110.86420		110.59615	110.59615			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	111.38586		111.38586		111.11548	111.11548			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	111.00266		111.00266		111.00266	111.00266			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.38611		111.38611		111.38772	111.38772			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.18844		108.18844		108.18820	108.18820			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.79265		109.79265		109.79385	109.79385			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.16092		110.16092		110.16164	110.16164			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.57644		115.57644		115.29704	115.29704			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	115.88680		115.88680		115.60483	115.60483			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	202.03400		202.03400		201.98700	201.98700			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.02900		205.02900		204.98500	204.98500			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.21000		208.21000		208.16400	208.16400			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	547.24000		547.24000		547.11100	547.11100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	555.14700		555.14700		555.01700	555.01700			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.76000		94.24000		5.76000	94.24000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.92000		94.08000		5.93000	94.07000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	6.00000		94.00000		6.03000	93.97000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.19000		93.81000		6.27000	93.73000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.27000		93.73000		6.37000	93.63000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.48000		93.52000		6.57000	93.43000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.56000		93.44000		6.67000	93.33000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.07000		92.93000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.39000		92.61000		7.51000	92.49000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.67000		92.33000		7.77000	92.23000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.86000		92.14000		7.94000	92.06000			0.00	0	0.00

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	8.11000	91.89000		8.11000	91.89000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.19090	9.19090		9.22830	9.22830		13.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.27380	9.27380		9.31000	9.31000		9.66	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.34710	9.34710		9.38570	9.38570		11.61	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.39200	1.39200		1.39320	1.39320			627,792.00	451	200.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.39200	1.39200		1.39310	1.39310			1,252,800.00	900	835.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.39200	1.39200		1.39310	1.39310			0.00	0	125.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.42110	9.42110	0.10614	9.52630	9.52630		15.76	0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.41690	9.41690	0.10614	9.52230	9.52230		15.64	0.00	0	0.00
R157	On 08/05/2014		Bond Future	7.03295	110.27159		7.17041	110.08862		1.70	0.00	0	25,346.00
R157	On 07/08/2014		Bond Future	7.29050	111.89303		7.46060	111.70898		1.52	0.00	0	13,000.00
R157	On 06/11/2014		Bond Future	7.62975	106.80247		7.85480	106.61480		1.35	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.57544	118.76264		8.59701	118.58196		11.95	106,886,376.00	900	51,759.00
R186	On 08/05/2014	7.50	Call	98.36000	0.09836		94.87000	0.09487	98.360	11.61	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	1,092.66000	1.09266		1,053.91000	1.05391	1,092.660	11.87	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	1,542.23000	1.54223		1,489.61000	1.48961	1,542.230	11.92	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Put	2,535.56000	2.53556		2,653.39000	2.65339	2,535.560	11.95	0.00	0	1,933.00
R186	On 08/05/2014	8.50	Call	1,900.52000	1.90052		1,837.67000	1.83767	1,900.520	11.95	0.00	0	900.00
R186	On 08/05/2014	8.75	Call	3,010.50000	3.01050		2,920.45000	2.92045	3,010.500	12.09	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	1,403.45000	1.40345		1,488.62000	1.48862	1,403.450	12.12	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	894.63000	0.89463		958.87000	0.95887	894.630	12.22	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	702.94000	0.70294		757.64000	0.75764	702.940	12.28	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	479.67000	0.47967		521.60000	0.52160	479.670	12.36	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	106.46000	0.10646		119.93000	0.11993	106.460	12.49	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.66589	115.21553		8.68804	115.03400		12.46	0.00	0	0.00
R186	On 07/08/2014	8.92	Put	2,676.08000	2.67608		2,760.50000	2.76050	2,676.080	12.54	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.75028	116.99088		8.77337	116.80564		12.62	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	3,282.09000	3.28209		3,361.04000	3.36104	3,282.090	12.82	0.00	0	2,010.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014		Bond Future	275.52128	275.52128		275.52338	275.52338			0.00	0	1,912.00
R197	On 07/08/2014		Bond Future	273.80339	273.80339		273.80958	273.80958			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.60963		104.67908		6.77152	104.58296		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.02775		101.80714		7.29742	101.71112		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.14945		214.14945		214.15008	214.15008		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.24239		214.24239		214.24612	214.24612		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.44433		97.28813		8.48139	97.06770		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.54392		98.60649		8.58230	98.38402		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.64133		96.20519		8.68149	95.97858		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.74116		102.77831		7.80090	102.60390		4.69	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	59.66000		0.05966		49.88000	0.04988	59.660	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	345.09000		0.34509		301.45000	0.30145	345.090	4.63	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.90186		104.28955		7.96659	104.11407		4.43	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	227.41000		0.22741		203.49000	0.20349	227.410	4.28	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.06966		101.73153		8.14117	101.55262		4.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	363.39000		0.36339		332.18000	0.33218	363.390	4.25	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	434.89000		0.43489		398.79000	0.39879	434.890	4.25	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.02497		93.71124		9.03117	93.66291			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.11799		91.08154		9.12422	91.03385			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.20077		92.48542		9.20729	92.43633			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.16035		96.10503		9.16137	96.09584			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.24620		93.26010		9.24710	93.25212			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.32248		94.58043		9.32348	94.57169			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.96582		103.25935		8.02475	103.03579		6.20	32,010,398.50	310	31,051.00
R204	On 07/08/2014	Bond Future			8.10409		100.74464		8.16670	100.51928		6.18	0.00	0	200.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,214.52000		2.21452		2,359.74000	2.35974	2,214.520	6.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.23782		102.29681		8.30520	102.06726		6.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,424.58000		2.42458		2,559.02000	2.55902	2,424.580	5.97	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 08/05/2014	Bond Future			9.24506		96.63334		9.24598	96.62429			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.32327		97.93288		9.32407	97.92513			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.39884		95.01642		9.39973	95.00792			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.24105		97.92603		8.28919	97.71735		7.44	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.37321		95.72479		8.42380	95.51451		7.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.49472		97.19986		8.54848	96.98562		7.58	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.35909		92.48691		8.39653	92.30415		9.18	1,849,738.20	20	11,730.00
R208	On 07/08/2014	Bond Future			8.47338		93.84698		8.51235	93.66295		8.99	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,615.72000		2.61572	2,726.67000	2.72667	2,615.720	2,615.720	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.58402		91.89364		8.62511	91.70608		9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,896.03000		2.89603	2,998.01000	2.99801	2,896.030	2,896.030	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.08997		73.94524		9.09093	73.93812		18.42	3,993,042.96	54	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	577.20000		0.57720	589.09000	0.58909	577.200	577.200	18.05	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,785.59000		1.78559	1,801.17000	1.80117	1,785.590	1,785.590	18.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	935.37000		0.93537	953.45000	0.95345	935.370	935.370	18.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	701.14000		0.70114	717.12000	0.71712	701.140	701.140	18.67	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	530.18000		0.53018	544.12000	0.54412	530.180	530.180	18.75	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	415.94000		0.41594	428.18000	0.42818	415.940	415.940	18.81	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16675		75.03265		9.16758	75.02657		18.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.23960		73.04140		9.24053	73.03468		19.28	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.59979		160.59979		160.60036	160.60036			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.98087		162.98087		162.98403	162.98403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future	127.34361		127.34361		127.34778	127.34778			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.67400		127.67400		127.68007	127.68007			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future	129.75399		129.75399		129.75515	129.75515			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.96811		129.96811		129.97109	129.97109			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	8.99328		84.28157		8.99425	84.27430		15.55	4,214,078.50	50	21,705.00
R213	On 07/08/2014	Bond Future	9.07609		85.52091		9.07694	85.51464		15.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.15627		83.29615		9.15722	83.28925		16.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.16336		74.85815		9.16424	74.85136		18.37	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.23862		75.86570		9.23939	75.85985		18.61	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.31120		73.74714		9.31207	73.74060		19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future	21,363.01000		21,363.01000		21,356.89000	21,356.89000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,634.33000		21,634.33000		21,627.89000	21,627.89000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.81900		4.81900		4.82420	4.82420		6.41	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.75360		4.75360		4.75890	4.75890		12.55	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.69280		4.69280		4.69960	4.69960		11.86	0.00	0	0.00

Total for Derivatives : 3,344,769,281.17 283,376 4 435 463.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.23138		0.00000	101.21475			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.43500		105.95741		7.55500	105.80360			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.90822		0.00000	99.88963			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.06500		100.73572		9.12000	100.49263			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.44753		0.00000	100.42573			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.54743		0.00000	100.52530			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.93000		96.68328		9.98500	96.46327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.73500	100.17672		7.85500	100.03947			7,735,000,000.00	1,000,000	201,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.93728		0.00000	100.91556			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.24000	106.60792		9.29500	106.43232			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.77279		1.60000	132.75474			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.56000	259.77874		2.56000	259.73671			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.44355		0.00000	100.42203			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.50412		0.00000	100.48656			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.03655		0.00000	100.01822			0.00	800,000,000	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.03820		0.00000	100.01906			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.03917		0.00000	100.01949			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.24561		0.00000	101.22671			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.19500	103.20248		8.31500	103.06527			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.64837		0.00000	100.62687			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.15000	100.42672		8.27500	105.07895			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.19291		0.00000	102.09241			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.57316		0.00000	100.55009			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.35089		0.00000	101.32850			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.19991		0.00000	101.17873			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.46486		0.00000	101.44206			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.87925		0.00000	99.85897			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.88992		0.00000	99.86766			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.42910		0.00000	100.40714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19	On 25/09/2018	Spot Bond	0.00000	99.84680		0.00000	99.82114			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	133.09104		6.05000	133.05695			14,520,000,000,000.00	2,400,000,000	1,200,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.26000	124.57013		3.26000	124.54774			1,238,800,000,000.00	380,000,000	190,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.61930		4.35000	114.59521			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.48564		5.20000	98.46262			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	100.93382		6.22000	100.90747			8,708,000,000,000.00	1,400,000,000	700,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.64000	110.38976		11.69500	110.24048			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.01784		0.00000	101.98498			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.95806		0.00000	101.93160			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.67740		0.00000	99.65020			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.66183		0.00000	102.16875			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.85000	108.18483		4.85000	108.16065			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	55.16652		100.00000	55.03289			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.30000	163.67814		2.30000	163.65281			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.36118		2.76000	156.33503			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.33000	164.88819		2.33000	164.86255			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.43775		2.12000	170.41222			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.63625	72.59896		8.69125	72.44051			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.63625	72.59896		8.69125	72.44051			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.43000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.90255		0.00000	99.88283			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.81000		0.00000	90.84000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.63000		0.00000	89.67000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.00000		0.00000	90.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	86.48000		0.00000	86.45000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.83000		0.00000	85.81000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.23691		0.00000	101.21777			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.12399		0.00000	101.10509			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.45000		0.00000	85.42000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.69000	102.86131		7.81500	102.74844			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	85.72000		0.00000	85.71000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.87000		0.00000	88.94000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.84845		0.00000	99.82954			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.72500	108.12308		7.84500	107.92581			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.16292		0.00000	101.14244			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.05000		0.00000	83.05000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.18000		0.00000	83.16000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.85500	100.39581		2.88000	100.13798			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	147.94196		2.79000	147.91710			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.54321		2.72000	194.51088			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	81.82000		0.00000	81.81000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.99000	87.34104		10.02500	87.13196			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	91.28000		0.00000	91.29000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		100.40000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.76625		0.00000	102.83155			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.71000		0.00000	87.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		94.94000		0.00000	95.80000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		106.89000		0.00000	108.56000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.97500		106.24957		9.99500	106.07482			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		105.28000		0.00000	106.77000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.92000		106.65346		9.94000	106.47795			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.46000		89.45477		9.49500	89.27085			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		99.37000		0.00000	99.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		97.03000		0.00000	96.44000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.01500		105.95723		10.03500	105.78305			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.01000		0.00000	88.06000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.16736		0.00000	100.14477			0.00	274,000,000	68,500,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.97388		0.00000	100.95270			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.94000		103.15289		8.99500	102.94359			110,856,000,000.00	12,400,000	12,400,000.00
ABS5	On 01/05/2015	Spot Bond	7.38500		104.11596		7.50500	103.96717			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.49000		96.46457		9.53500	96.24052			178,412,000,000.00	18,800,000	18,900,000.00
ABS7	On 11/09/2026	Spot Bond	10.17500		90.59006		10.19500	90.43572			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.08500		102.37396		8.20500	102.13163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	2.30000		129.17630		2.30000	129.15633			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.37000		263.62220		2.37000	263.58088			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000		124.40762		1.54000	124.39090			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.37000		124.21050		2.37000	124.19100			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		48.40640		100.00000	48.28652			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.88500		102.28904		12.00500	102.09497			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.71126		0.00000	100.68389			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.80778		100.00000	2.80083		20,000,000,000,000.00	200,000,000	100,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000		100.72947		0.00000	100.70141			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.98717		0.00000	100.94951			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.73567		100.00000	16.69423			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.69305		0.00000	100.66636			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.91026		11.00000	61.89256			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.73567		100.00000	16.69423			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		99.97819		0.00000	99.95664			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.97583		0.00000	99.95205			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.97924		0.00000	99.95868			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.97853		0.00000	99.95730			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.97822		0.00000	99.95669			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.05272		0.00000	101.03022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	101.05272	0.00000	101.03022				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.05891	0.00000	101.03628				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.97984	0.00000	99.95981				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.05891	0.00000	101.03628				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.04652	0.00000	101.02415				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.03920	0.00000	88.02054				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.98016	0.00000	99.96051				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.86094	0.00000	99.84085				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.97901	0.00000	99.95818				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.97808	0.00000	99.95659				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.97777	0.00000	99.95600				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.97835	0.00000	99.95712				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.97985	0.00000	99.95982				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.94500	100.21131	9.99000	99.98852				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.98168	0.00000	99.96327				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.99243	0.00000	100.97053				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.68642	0.00000	101.66374				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.62590	0.00000	81.60584				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.42420	0.00000	164.11311				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.51093	0.00000	164.19919				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.97919	0.00000	99.95864				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.56428	0.00000	100.54387				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.56428	0.00000	100.54387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133		On 26/08/2014	Spot Bond	0.00000	100.41387	0.00000	100.39282			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.97988	0.00000	99.95999			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.98005	0.00000	99.96032			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.03774	0.00000	101.01634			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.32876	0.00000	100.30630			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.03812	0.00000	101.01674			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.04363	0.00000	101.02139			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.68422	0.00000	101.66252			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.03850	0.00000	100.01881			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.09613	0.00000	102.07427			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	99.88310	0.00000	99.86337			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.97913	0.00000	99.95849			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	99.98270	0.00000	99.96532			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	99.98300	0.00000	99.96591			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	99.97977	0.00000	99.95956			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.98204	0.00000	99.96398			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.98249	0.00000	99.96490			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.98160	0.00000	99.96312			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.97982	0.00000	99.95967			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.98079	0.00000	99.96157			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.98195	0.00000	99.96382			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.98166	0.00000	99.96323			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.97244	10.23000	99.94490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
ACL162		On 20/09/2015	Spot Bond			0.00000	99.98117		0.00000	99.96244	0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond			0.00000	99.98182		0.00000	99.96355	0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond			0.00000	99.97454		0.00000	99.94916	0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond			0.00000	113.76949		0.00000	113.32747	0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond			0.00000	99.98139		0.00000	99.96278	0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond			10.00500	101.54392		10.06000	101.29725	0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond			0.00000	99.97983		0.00000	99.95976	0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond			1.75000	111.01933		1.75000	110.97278	0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond			0.00000	99.98169		0.00000	99.96328	0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond			0.00000	99.98143		0.00000	99.96297	0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond			0.00000	99.97898		0.00000	99.95796	0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond			0.00000	99.97829		0.00000	99.95659	0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond			0.00000	99.97966		0.00000	99.95933	0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond			0.00000	99.97843		0.00000	99.95686	0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond			0.00000	100.71907		0.00000	100.70052	0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond			0.00000	102.08496		0.00000	102.06282	0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond			0.00000	102.04638		0.00000	102.02560	0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond			0.00000	99.97815		0.00000	99.95632	0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond			0.00000	101.29984		0.00000	101.27938	0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond			0.00000	99.97843		0.00000	99.95686	0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond			0.00000	99.98025		0.00000	99.96064	0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond			0.00000	99.97892		0.00000	99.95817	0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond			0.00000	99.97854		0.00000	99.95745	0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond			0.00000	99.98165		0.00000	99.96338	0.00	0	0.00

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	99.98125		0.00000	99.96257			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.97854		0.00000	99.95736			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.97766		0.00000	99.95533			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.97610		0.00000	99.95222			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.97884		0.00000	99.95769			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.97632		0.00000	99.95266			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.50261		0.00000	102.48092			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.97610		0.00000	99.95222			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	91.77257		0.00000	91.75441			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.97719		0.00000	99.95441			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.97719		0.00000	99.95441			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	120.06357		0.00000	119.85073			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.91745		0.00000	120.70295			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.98021		0.00000	99.96043			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.98040		0.00000	99.96081			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.49218		0.00000	100.47295			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.97988		0.00000	99.95977			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.97980		0.00000	99.95960			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.97898		0.00000	99.95796			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.98018		0.00000	99.96037			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.98021		0.00000	99.96043			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.97947		0.00000	99.95916			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.82705		0.00000	100.80242			0.00	0	0.00

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	101.02092		0.00000	100.99893			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.35893		0.00000	100.34262			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.36315		0.00000	100.34664			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.23777		100.00000	9.21464			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.48585		0.00000	100.46660			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.53794		0.00000	100.51667			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.57259		0.00000	100.54998			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.02942		0.00000	101.00969			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.14792		0.00000	101.12612			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.30581		0.00000	101.28126			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.99012		0.00000	100.97070			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.57500	98.98321		8.63000	98.85988			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.32063		0.00000	101.29539			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.56260		0.00000	101.53307			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.98500	98.49113		9.04000	98.25266			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.61500	116.82037		9.63500	116.66080			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.92894		100.00000	66.76320			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.65500	106.05691		7.77500	105.81119			0.00	0	3,500,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.67434		100.00000	63.51666			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.97408		100.00000	15.93854			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.03894		3.04000	153.01219			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.18128		0.00000	100.16110			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.20994		0.00000	100.19241			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.58843		0.00000	102.57215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	101.04601		0.00000	101.02789			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	99.90796		0.00000	99.88957			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.50005		0.00000	100.47297			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.98158		0.00000	99.96316			0.00	600,000,000	300,000,000.00
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
BAR001	On 12/06/2018	Spot Bond		0.00000	100.13289		0.00000	100.11218			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.98158		0.00000	99.96317			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.98186		0.00000	99.96371			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.45507		0.00000	101.43539			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.47500	105.71853		9.53000	105.49126			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.48604		0.00000	101.46795			0.00	400,000,000	200,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	102.03141		0.00000	102.01132			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.26975		0.00000	101.25073			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.27312		0.00000	100.25184			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.28122		0.00000	100.25935			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.03500	100.42211		10.07000	100.22955			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.68500	111.05836		7.80500	110.85747			58,406,000,000.00	7,600,000	7,600,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.61514		0.00000	101.59253			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.45958		0.00000	101.43905			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.13000	104.33300		8.25500	104.24501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.39000	106.20350		9.44500	106.01270			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.56066	103.65176		11.64104	103.53937			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.41022	102.50168		11.49186	102.40926			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.46543	102.43078		11.54766	102.33710			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.11833		0.00000	102.08979			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.51642	102.29121		11.59907	102.18914			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.46134	100.47528		12.51013	100.29758			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.17161		0.00000	102.14237			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.17161		0.00000	102.14237			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.17169		0.00000	102.14245			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.81066	101.55905		11.89104	101.44838			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.70602	102.25455		11.78741	102.14351			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.41022	102.50168		11.49186	102.40926			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.66064	102.31617		11.74293	102.19385			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.85103	101.64423		10.92735	101.52236			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	102.05445		0.00000	102.02674			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.04221		0.00000	102.01387			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.04221		0.00000	102.01387			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.92541		0.00000	101.89863			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.96656	101.53759		11.01350	101.43542			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.16500	99.52354		12.22000	99.34589			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.09000	96.91199		12.14500	96.72869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.87745		0.00000	99.87745			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.85215		0.00000	101.82708			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	102.00758		9.28000	101.98159			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	102.01036		0.00000	101.98245			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.87500	96.81508		11.93000	96.56378			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.94665		0.00000	101.91959			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.99974		0.00000	101.97197			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.99974		0.00000	101.97197			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.73271		0.00000	99.73271			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.92117		0.00000	101.89443			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	101.44718		0.00000	101.42674			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.01155		0.00000	101.98439			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.27673		0.00000	101.25915			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.87756		0.00000	99.87756			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	102.01155		0.00000	101.98439			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.32936		0.00000	101.30273			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.56066	104.27681		14.64104	104.15701			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.83228	102.22014		15.90249	102.02143			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.73628	102.32558		14.80046	102.19571			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.68913		0.00000	102.65209			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.68913		0.00000	102.65209			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.68913		0.00000	102.65209			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.79506		0.00000	102.75659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.60122		0.00000	101.56941			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		14.49572		100.00000	14.46822			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.67765		100.00000	22.62149			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.63920		100.00000	20.58810			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.74026		100.00000	12.70870			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.76797		100.00000	12.73599			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.40357		100.00000	15.36542			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.34693		100.00000	13.31388			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.51276		100.00000	98.26209			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.92802		0.00000	100.91108			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.19972		0.00000	102.17047			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.25363		0.00000	102.22369			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		85.68075		100.00000	85.48009			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.27000		170.63747		2.27000	170.61114			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.53500		138.05714		8.55500	137.65250			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.53500		138.43017		8.55500	138.02784			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.92000		97.03413		8.94000	96.85954			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.88585		0.00000	100.86141			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.25514		0.00000	100.23224			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		99.98090		0.00000	99.96197			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.56500		95.01017		8.62000	94.80978			1,884,300,000,000.00	220,000,000	610,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.84517		0.00000	101.82585			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.00322		0.00000	100.98362			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.02651		0.00000	101.00650			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.10410		0.00000	101.08272			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.18167		0.00000	101.15891			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.39838		0.00000	101.37177			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.45917		100.00000	15.42089			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.90332		0.00000	100.88434			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.94894		0.00000	100.92900			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.96849		0.00000	100.94813			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.97500		0.00000	100.95451			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.05314		0.00000	101.03101			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.15724		0.00000	101.13292			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.67554		100.00000	9.65158			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.67554		100.00000	9.65158			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.03520		0.00000	100.01768			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.03819		0.00000	100.01919			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.03901		0.00000	100.01960			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.94000	99.73337		8.99500	99.56846			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.04146		0.00000	100.02084			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.04569		0.00000	100.02292			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.67368		100.00000	8.65267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.60000	102.50020		6.72500	102.43389			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.01967		0.00000	100.99916			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.56276		0.00000	99.54768			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.56951		0.00000	97.55202			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.15056		0.00000	99.13483			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.76284		0.00000	98.74698			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.03765		0.00000	97.02012			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.44192		0.00000	100.42387			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.51561		0.00000	100.49470			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.43153		0.00000	100.41440			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.45453		0.00000	100.43650			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.49628		0.00000	100.47663			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.66932		0.00000	100.64294			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.96240		0.00000	100.92415			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	37.68737		100.00000	45.16657			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.69103		100.00000	15.65217			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	100.00000	8.61102		100.00000	8.58993		1,500,000,000,000,000.00	15,000,000,000	10,000,000,000.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.57129		0.00000	100.54992			0.00	4,000,000,000	4,000,000,000.00
CBL06	On 02/11/2014	Spot Bond	7.95000	107.90115		8.07500	107.80087			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.04000	114.46294		10.09500	114.30047		78,312,000,000,000.00	7,800,000	27,800,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	101.33278		0.00000	101.30303			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.05425		0.00000	101.03573			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.69000	105.40602		9.74500	105.27350		167,637,000,000,000.00	17,300,000	809,700,000.00	
CBL12	On 06/09/2018	Spot Bond	11.78500	98.81008		11.84000	98.59451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.22413		0.00000	101.19593			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.03500	99.68612		12.09000	99.45778			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.78327		0.00000	100.76211			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.93000	101.82621		9.98500	101.65371			189,663,000,000.00	19,100,000	19,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.63517		0.00000	100.60637			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.47500	95.24831		12.53000	95.01173			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.90101		0.00000	100.88024			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.06022		0.00000	100.10509			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.80670		0.00000	100.78659			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.78500	93.03927		10.82000	92.86819			0.00	0	4,100,000.00
CCT01	On 23/06/2023	Spot Bond	10.36500	115.86157		10.38500	115.70186			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21500	111.82014		10.23500	111.65687			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.55500	110.89338		9.57500	110.72118			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.27231		0.00000	100.24057			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.29000	99.29070		12.34500	99.16222			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.78399		0.00000	100.75968			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.78507		0.00000	99.75800			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.96612		0.00000	100.93694			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.98136		0.00000	101.94375			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.28443		0.00000	102.24130			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.31676		0.00000	100.29066			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.43062		0.00000	100.40605			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.96110		0.00000	100.92442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	100.95096		0.00000	100.91465			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.00453		0.00000	100.96623			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	99.97470		0.00000	99.94931			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.74416		0.00000	100.72085			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	95.20715	100.00000	94.97381				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	95.20715	100.00000	94.97381				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	95.20715	100.00000	94.97381				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.97927		0.00000	99.95871			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	95.20715	100.00000	94.97381				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.18241		0.00000	101.16390			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.05052		0.00000	100.02534			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.12004	10.11000	102.09223				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.05052		0.00000	100.02534			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.32829		0.00000	101.30838			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	114.77269	2.76000	114.75344				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	114.63641	3.14000	114.61607				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.41827	8.25000	100.39622				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.05052		0.00000	100.02534			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.05052		0.00000	100.02534			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.25456	3.10000	114.23451				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.24169	2.40000	114.22378				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	99.96980		0.00000	99.94030			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.50413		0.00000	101.48716			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.13111		0.00000	101.11210			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.78500	102.96886		8.90500	102.67389			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.16468		0.00000	101.14519			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	101.14695		0.00000	101.12774			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.07012		0.00000	101.04929			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.08458		0.00000	101.06388			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.83500	103.11777		8.95500	102.82176			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.83500	103.11777		8.95500	102.82176			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.88500	101.87455		9.00500	101.56614			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	99.97871		0.00000	99.95761			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	99.97627		0.00000	99.95287			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	101.05342		0.00000	101.03440			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	101.05342		0.00000	101.03440			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	99.44655		100.17539	98.89919			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.05456		0.00000	100.02737			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.64789		0.00000	100.62753			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	99.97854		0.00000	99.95713			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.44691		0.00000	100.42612			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.47603		0.00000	100.45396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	100.58228		9.35000	100.55689			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.58228		9.35000	100.55689			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.42750		0.00000	100.40671			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.42869		0.00000	100.40784			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.73578		0.00000	100.70236			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.01713		0.00000	100.07126			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.72161		0.00000	100.68880			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	99.87218		0.00000	99.85365			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	99.87218		0.00000	99.85365			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	99.87218		0.00000	99.85365			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	99.87218		0.00000	99.85365			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	99.87218		0.00000	99.85365			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	99.86879		0.00000	99.84978			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.86295		0.00000	99.84313			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.86295		0.00000	99.84313			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.86295		0.00000	99.84313			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.86295		0.00000	99.84313			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	99.86295		0.00000	99.84313			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	99.86200		0.00000	99.84205			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.80500	99.21491		9.86000	98.97571			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.53561		0.00000	100.51662			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.96122		0.00000	100.94032			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	99.97555		0.00000	99.95137			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.67458		0.00000	100.64452			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	99.97925		0.00000	99.95851			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	99.97939		0.00000	99.95878			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	99.98031		0.00000	99.96069			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.45328		0.00000	100.43248			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.51669		0.00000	100.49183			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	99.98036		0.00000	99.96080			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.54130		0.00000	103.52019			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.25040		0.00000	100.22791			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	99.90796		0.00000	99.88932			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	99.85397		0.00000	99.83545			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	99.97993		0.00000	99.95988			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	99.97678		0.00000	99.95359			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	99.97678		0.00000	99.95359			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	99.97678		0.00000	99.95359			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	99.97678		0.00000	99.95359			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.76186		0.00000	100.74061			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.38874		0.00000	100.36663			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.11800		0.00000	100.09498			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	99.84123		0.00000	99.81833			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.22862		0.00000	102.20493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	101.71369	0.00000	101.69043				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.84312	0.00000	99.82049				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.59417	0.00000	101.57083				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.97711	0.00000	99.95448				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.73579	0.00000	101.71253				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.73579	0.00000	101.71253				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.73513	0.00000	101.71116				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.04703	0.00000	123.40717				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.54190	0.00000	101.51862				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	125.95324	0.00000	124.20814				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	124.41485	0.00000	122.79880				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.32175	0.00000	123.63539				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	120.00809				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	120.41532				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	125.51231	0.00000	123.87549				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.74172	0.00000	100.71871				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.27000	93.85891	11.30500	93.65247				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.79000	90.55845	11.82500	90.35142				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.64901	0.00000	101.62617				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.97577	0.00000	99.95156				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.72409	0.00000	100.70163				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.01188	0.00000	100.99067				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.07500	0.00000	101.05163				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.36396	8.80500	103.33936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	99.97884		0.00000	99.95769			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.88279		0.00000	100.86180			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.73936		0.00000	117.09926			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	99.97782		0.00000	99.95566			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	99.97741		0.00000	99.95485			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.97582		0.00000	99.95167			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	99.97719		0.00000	99.95441			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	99.96789		0.00000	99.93580			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	99.96789		0.00000	99.93580			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	99.96789		0.00000	99.93580			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.97598		0.00000	99.95220			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	99.91328		0.00000	99.89571			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.91872		0.00000	100.90091			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.64901		0.00000	101.62617			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	107.67056		0.00000	106.29440			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	107.77291		0.00000	106.38309			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	99.90455		0.00000	99.88548			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.95113		0.00000	100.92944			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.97181		0.00000	99.94362			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.65978		0.00000	101.63680			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.96887		0.00000	99.93835			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.97465		0.00000	99.94980			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.98126		0.00000	99.96258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond		0.00000	99.97659		0.00000	99.95320			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.94035		0.00000	100.91888			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.74208		0.00000	100.72154			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	99.90523		0.00000	99.88629			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.60595		0.00000	101.58367			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.88640		0.00000	100.86623			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.58966		0.00000	100.56334			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.58966		0.00000	100.56334			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.36855		0.00000	100.34846			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.96789		0.00000	99.93580			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	100.63521		0.00000	100.60689			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.61396		0.00000	100.58658			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.91756		0.00000	100.89612			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.90704		0.00000	100.88598			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.98081		0.00000	99.96164			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.91484		10.55000	99.82974			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.45000	100.26262		10.48500	99.69972			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.97897		0.00000	99.95793			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.04784		0.00000	101.02234			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.59000	101.72862		12.62500	101.07575			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.93571		0.00000	100.90916			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.62000	101.65312		12.65500	101.35502			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.05000	101.25353		11.08500	100.96405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000	100.59547	0.00000	100.56901				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.30697	0.00000	100.28471				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	100.00000	0.01034	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.51594	7.01000	38.50879				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	145.15078	0.00000	144.58412				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	8.92000	130.60157	8.94000	130.43172				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.53500	138.05714	8.55500	137.65250				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.53500	138.43017	8.55500	138.02784				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.89553	0.00000	88.87639				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.80059	0.00000	88.78128				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.37868	0.00000	101.35683				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.37868	0.00000	101.35683				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.97839	0.00000	99.95703				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.98000	0.00000	99.96014				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.97975	0.00000	99.95959				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.37440	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.97843	0.00000	99.95686				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.01188	0.00000	100.99067				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.98045	0.00000	99.96092				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.47999	0.00000	100.45577				0.00	1,000,000,000	1,000,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.33500	86.27984	9.45500	86.12006				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.39000	101.21408	9.44500	101.00225				0.00	0	710,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.69500		112.16107		10.73000	111.91517			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.68500		106.28858		8.80500	106.07062			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.28500		102.31429		10.32000	102.11156			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.58000		95.74690		10.61500	95.53084			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.26500		97.24417		11.28500	97.08335			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.26500		90.02254		11.28500	89.86874			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.37403		0.00000	100.35278			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.38207		0.00000	100.36046			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.31278		0.00000	100.29134			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.85438		0.00000	100.83467			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		102.77113		0.00000	102.75520			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.34522		0.00000	102.32948			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.60500		98.93585		11.64000	98.71632			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.21900		100.00000	10.19425			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.86407		0.00000	100.84616			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.66500		94.42755		8.72000	97.66796			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.34398		0.00000	100.32774			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.24626		0.00000	100.23004			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.18048		0.00000	100.15894			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.74041		0.00000	100.72358			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.92657		0.00000	101.89343			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.97186		0.00000	99.94373			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.98376		0.00000	101.95585			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.08607		0.00000	102.05677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		7.56500	118.90969		7.68500	118.61837			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.98500	103.11758		9.03000	102.88762			733,176,000,000.00	81,600,000	3,266,358,500.00
DV23	On 27/02/2023	Spot Bond		9.33000	104.54595		9.36500	104.30511			519,681,000,000.00	55,700,000	3,554,094,100.00
DV24	On 18/02/2024	Spot Bond		9.44000	102.34894		9.47500	102.09847			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.89000	102.41321		9.89000	102.38590			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.14777		0.00000	100.13134			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.15677		0.00000	100.13788			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.49546		0.00000	100.47681			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		100.00000	14.58979		100.00000	8.58993		8,710,000,000,000,000.00	87,100,000,000	62,300,000,000.00	
E170	On 01/08/2020	Spot Bond		8.57500	125.48850		8.62000	125.20963			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	106.33797		0.00000	106.30699			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	131.81869		0.10000	131.80621			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	116.04675		2.22000	116.02902			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.23000	103.50353		2.23000	103.48766			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.34000	102.10913		2.34000	102.09318			0.00	0	19,500,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.18500	103.15731		10.22000	102.96626			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.03500	103.60679		10.07000	103.40293			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.31500	102.08253		10.33500	101.93174			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.74000	95.96230		10.74000	95.93480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.54114		0.00000	100.52086			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.10758		0.00000	100.01011			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.70438		0.00000	100.68633			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.47558		0.00000	100.45809			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.46192		0.00000	100.44429			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	95.45493		100.00000	95.21266			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	67.59259		100.00000	67.46765			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.17450		3.00000	129.15201			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.74500	104.07014		11.86500	103.89578			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.50496		0.00000	103.48076			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.06342		0.00000	101.04034			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.44234		0.00000	101.41988			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.39500	98.17347		10.45000	97.97413			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.41109		0.00000	101.39011			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.38424		0.00000	100.36330			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.66884		0.00000	100.64556			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.61609		0.00000	100.59458			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.59449		0.00000	100.57415			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.68101		0.00000	100.65732			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.65457		0.00000	100.63219			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.57139		0.00000	100.55137			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.58771		0.00000	100.56716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.55034	0.00000	100.53148				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.57444	0.00000	100.55477				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.54553	0.00000	100.52683				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.56560	0.00000	100.54624				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.18500	101.16008	7.33500	100.93645				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.20000	107.38380	8.25500	107.16816				514,960,000,000.00	62,800,000	6,640,508,100.00
ES23	On 25/01/2023	Spot Bond	8.86500	108.30480	8.90000	108.05792				739,341,000,000.00	83,400,000	1,152,284,700.00
ES26	On 02/04/2026	Spot Bond	9.12500	94.41691	9.14500	94.25874				922,537,500,000.00	101,100,000	5,260,731,200.00
ES33	On 15/09/2033	Spot Bond	9.71000	80.90588	9.71000	80.88504				4,390,862,000,000.00	452,200,000	47,536,227,400.00
ES42	On 25/04/2042	Spot Bond	9.89500	90.20550	9.89500	90.18156				0.00	0	14,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.45761	0.00000	100.43635				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.09088	0.00000	101.07124				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.86668	0.00000	99.84740				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.33601	0.00000	100.31684				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.11858	0.00000	101.10088				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.14707	0.00000	100.12868				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.47233	100.00000	11.44360				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.16456	100.00000	11.13660				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.03890	0.00000	100.01944				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.04048	0.00000	100.02024				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.04365	0.00000	100.02182				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.04680	0.00000	100.02339				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.98500	101.02020	7.10500	100.94346				0.00	0	990,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.87500	96.90728		9.93000	96.68334			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.16059		0.00000	100.14116			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.16052		0.00000	100.14109			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.96620		0.00000	100.94504			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.21657		0.00000	102.18990			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.67500	104.01999		11.73000	103.78953			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.41241		0.00000	98.39072			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000	123.34015		2.47000	123.32046			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.40000	263.01077		2.40000	262.96935			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500	103.23624		2.59000	102.97106			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000	148.28304		2.77000	148.25821			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.66709		2.61000	197.63484			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.99500	107.73056		8.11500	107.53350			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96300	59.17034		7.96300	59.15545			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400	37.33417		9.48400	37.32399			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.05241		9.72000	36.04234			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.77013		0.00000	102.72908			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.70928		0.00000	100.67701			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.93779		0.00000	102.92186			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.77273		0.00000	101.75587			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.68954		0.00000	100.65814			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.68954		0.00000	100.65814			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.41560		0.00000	100.38875			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.67782		0.00000	100.64693			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond			0.00000		99.97569		0.00000	99.95165			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond			0.00000		100.05284		0.00000	100.02650			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond			0.00000		99.97933		0.00000	99.95877			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond			0.00000		99.97704		0.00000	99.95428			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond			0.00000		103.24224		0.00000	103.21549			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		100.05203		0.00000	100.02610			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond			0.00000		99.97610		0.00000	99.95222			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		99.97728		0.00000	99.95457			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond			0.00000		99.97405		0.00000	99.94811			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		99.97651		0.00000	99.95304			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		99.97495		0.00000	99.94992			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.96885	0.00000	99.93771			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.96981	0.00000	99.93962			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.55635	100.09221	12.52523			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.97878	0.00000	99.95758			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.72062	0.00000	110.88162			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.97552	0.00000	99.95158			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.97241	0.00000	99.94542			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.63397	0.00000	100.60500			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.18893	0.00000	106.20628			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.97750	0.00000	99.95527			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	99.97725	0.00000	99.95476			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.97948	0.00000	99.95911			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.97774	0.00000	99.95549			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.97049	0.00000	99.94099			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.14597	0.00000	100.12607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond		0.00000	100.12766		0.00000	100.10771			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	99.97815		0.00000	99.95632			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	53.99610		13.22500	53.97701			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	99.97947		0.00000	99.95895			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	99.97944		0.00000	99.95889			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	99.97054		0.00000	99.94141			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	99.97845		0.00000	99.95692			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.81000	91.64617		3.83500	91.41099			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	99.97747		0.00000	99.95495			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	99.97747		0.00000	99.95495			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.54216		0.00000	100.52027			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.64901		0.00000	101.62617			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.04417		0.00000	100.02208			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	102.37808		0.00000	102.13091			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	99.97884		0.00000	99.95769			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	99.97936		0.00000	99.95873			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.01177		0.00000	100.98655			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	99.97563		0.00000	99.95129			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.73415		0.00000	100.71383			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.00080		0.00000	100.97585			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.09070		0.00000	101.06661			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	99.97186		0.00000	99.94373			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	99.97796		0.00000	99.95593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC185	On 20/12/2018	Spot Bond		0.00000	99.97189		0.00000	99.94379			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	99.97961		0.00000	99.95922			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.83114		0.00000	100.79419			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.97775		0.00000	99.95550			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	99.97775		0.00000	99.95550			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.09336		100.00000	21.17597			0.00	0	40,000,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	101.16801		0.00000	101.14512			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	99.97736		0.00000	99.95505			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	99.97758		0.00000	99.95541			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	98.20149		0.00000	98.17808			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	99.98122		0.00000	99.96241			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.96811		0.00000	100.94630			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.71000	113.10520		3.71000	113.08332			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	99.97708		0.00000	99.95448			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	99.97683		0.00000	99.95399			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.69000	113.26240		3.69000	113.24055			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	121.69659		1.88000	121.67916			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.71000	113.10520		3.71000	113.08332			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	119.97368		2.86000	119.95324			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	125.20047		2.93000	125.17898			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.10666		0.00000	101.08205			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.56436		0.00000	100.22209			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.05831		0.00000	100.02925			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.05939		0.00000	100.02979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	99.98038	0.00000	99.96089				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	99.97729	0.00000	99.95485				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.67623	0.00000	105.73121				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	99.97310	0.00000	99.94670				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	99.97418	0.00000	99.94879				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	99.97711	0.00000	99.95424				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.05402	0.00000	100.02710				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	99.97714	0.00000	99.95430				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.47862	0.00000	104.56809				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.36350	0.00000	96.02633				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.43586	0.00000	92.00207				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.09000	100.00000	21.17597				0.00	50,000,000,000	50,000,000,000.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.63542	100.00000	8.61403				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.02073	100.00000	13.98676				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.99348	5.00000	140.96160				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.79342	0.00000	101.77695				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.75914	0.00000	101.74212				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.10776	0.00000	103.08876				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.09378	0.00000	103.07395				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.67987	0.00000	102.65782				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.05958	0.00000	102.04024				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.98158	0.00000	99.96317				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	85.50354	0.00000	85.24039				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.82000	118.61264		2.82000	118.59256			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.96109		0.00000	100.94224			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.57793		10.38000	101.54901			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.57793		10.38000	101.54901			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.99841		0.00000	100.99841			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.68426		0.00000	100.66768			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.11496		0.00000	101.09130			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.96000	95.91803		2.96000	95.90142			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000	189.01863		2.92000	188.98620			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.93000	96.43336		2.93000	96.41675			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.91000	252.87488		2.91000	252.83156			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.41000	262.80735		2.41000	262.76591			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.13000	248.64924		3.13000	248.60516			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.84000	120.17965		2.84000	120.15926			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.91888		0.00000	100.89844			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	120.41255		2.37000	120.39366			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.12108		0.00000	101.09975			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.34828		0.00000	101.32782			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.88077		0.00000	100.85988			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.80000	94.91569		2.80000	94.89967			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.51318		104.97509	14.47646			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.37078		101.07593	18.32585			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	11.17555		100.44759	11.14836			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.10437		0.00000	100.08695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		16.90879		100.76967	16.86755			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	2.44000		104.41037		2.44000	104.39383			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		101.11029		0.00000	101.09446			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500		103.63506		2.55000	103.36886			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.36145		0.00000	98.36035			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500		103.33579		2.58000	103.07034			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.42573		0.00000	100.40181			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.61000		327.87250		2.61000	327.81901			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		99.92164		0.00000	99.90598			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.78311		0.00000	100.76145			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.73812		0.00000	100.71769			0.00	120,000,000	30,000,000.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.70289		0.00000	100.68341			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.40549		0.00000	100.38379			0.00	120,000,000	30,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.34778		0.00000	100.32877			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.67759		0.00000	100.65089			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.32572		0.00000	101.30497			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.30000		101.34622		6.42500	101.27292			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.95500		101.80005		7.07500	101.66694			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.00500		100.07421		8.11500	99.80913			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.52000		100.03123		8.57500	99.84561			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.69500		110.56582		8.75000	110.34778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	9.19500	102.21554		9.24000	101.99615			172,866,000,000.00	18,800,000	958,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.41500	100.86394		9.45000	100.67397			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.90000	87.82150		9.93500	87.61116			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.00500	107.72484		10.02500	107.56190			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.31500	98.68642		10.34500	98.40486			0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.66000	91.66117		10.72000	91.20313			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.54000	80.30790		10.54000	80.28524			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	99.98440		0.00000	99.96872			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	99.98348		0.00000	99.96695			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.98281		0.00000	99.96562			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.98254		0.00000	99.96507			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.98180		0.00000	99.96367			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.98068		0.00000	99.96146			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.97983		0.00000	99.95981			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.97616		0.00000	99.95264			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.44466		0.00000	100.42720			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.46883		0.00000	100.45047			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.49066		0.00000	100.47148			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.49581		0.00000	100.47644			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.51038		0.00000	100.49047			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.53228		0.00000	100.51155			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.55052		0.00000	100.52911			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.63068		0.00000	100.60628			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.58551		0.00000	101.56551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	0.00000		101.27683	0.00000	101.25650				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.74000		103.46901	9.79500	103.29982				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
GPT28	On 05/05/2014	Spot Bond	0.00000		100.71342	0.00000	100.69856				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.39219	0.00000	99.37736				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.82736	0.00000	100.80864				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.84805	0.00000	100.82892				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.88803	0.00000	100.86809				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.93762	0.00000	100.91670				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.00644	0.00000	100.98414				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		100.18207	0.00000	100.16038				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.38174	0.00000	101.36209				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.12172	0.00000	101.10225				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.04815	0.00000	101.02970				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.24777	0.00000	101.22946				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.15986	0.00000	100.13821				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.53677	0.00000	100.51505				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.85938	0.00000	99.84183				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.39962	0.00000	100.38089				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.89967	0.00000	99.87941				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.12574	0.00000	101.10142				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.00412	0.00000	100.98482				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.11972	0.00000	100.02034				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.86040	0.00000	100.84056				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.87114	0.00000	100.85104				0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.80852	0.00000	100.79355				0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.71509	0.00000	100.69884				0.00	0	500,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.05313	0.00000	101.03298				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.35769	96.89153	8.47521	96.63885				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	101.10844	0.00000	101.08733				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.71017	104.41639	8.82759	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	101.17952	0.00000	101.15717				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.16012	104.41639	9.27741	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.26635		0.00000	101.24249			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	101.14405		0.00000	101.12353			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.28490		0.00000	101.26282			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.33627		0.00000	101.31335			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.62810		0.00000	100.60618			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.80320		9.89000	100.77632			65,274,000,000.00	6,600,000	26,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.71500	106.22480		8.76000	105.97667			236,176,500,000.00	27,100,000	3,097,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.18000	267.53461		2.18000	267.49409			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.16000	267.95053		2.16000	267.91007			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69000	97.29996		9.69000	97.27452			62,985,000,000.00	6,500,000	3,232,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000	97.93811		9.61000	97.91271			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	40.25525		100.00000	40.15556			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.44853		100.00000	10.42266			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	64.13581		100.00000	63.97699			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.50334		100.00000	30.42781			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.90884		100.00000	16.86698			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.19157		100.00000	9.16855			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91500	109.93651		1.94000	109.65403			127,442,101,000,000.00	66,549,400,000	93,354,100,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	110.07382		2.20000	110.05703			126,875,760,000,000.00	57,670,800,000	53,201,400,000.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.56345		2.29000	108.54669			57,357,630,000,000.00	25,047,000,000	54,537,500,000.00
I2050	On 31/12/2050	Spot Bond	2.30000	114.60937		2.31000	114.31477			104,240,600,000,000.00	45,322,000,000	37,583,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000	93.55000		0.00000	92.40000			0.00	0	18,100,000.00
IBL11	On 12/03/2015	Spot Bond	7.88500	102.47716		8.00500	102.34226			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.95691		0.00000	100.93578			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.15663		0.00000	100.13739			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.18000	100.52691		8.18000	100.52691			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.38500	102.12373		8.50500	101.88237			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.09000	103.06224		9.14500	102.85348			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.97500	103.48385		8.10000	103.44946			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.94886		0.00000	100.93023			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.53678		0.00000	100.51731			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000	113.37305		4.85000	113.34786			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.20500	100.79146		8.32500	100.51024			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.80582		0.00000	100.78711			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.85356		0.00000	100.83375			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	123.85981		1.70000	123.84264			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000	123.60052		2.44000	123.58088			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.83167		0.00000	101.81424			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.79815		0.00000	102.77828			0.00	100,000,000	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.76000	104.05538		8.81500	103.84717			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.56611		0.00000	100.54934			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.76682		0.00000	101.74762			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.55669		0.00000	100.53739			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.30500	96.98467		9.36000	96.75921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	9.80500	90.10326		9.85000	89.89718			86,284,000,000.00	8,800,000	8,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.37964		0.00000	100.36256			0.00	30,325,600,000	13,679,500,000.00
IBL49	On 02/04/2018	Spot Bond	8.84000	98.36004		8.89500	98.15899			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.85500	97.59857		9.90000	97.36812			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.85506		0.00000	100.83663			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.88064		0.00000	100.86167			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.14500	99.03307		8.26500	98.76024			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.08500	97.58242		9.14000	97.36788			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.97626		0.00000	100.95523			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.61249		0.00000	100.59380			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.41000	101.06536		8.46500	100.90281			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.04500	101.39270		9.10000	101.15269			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.08000	101.91397		10.11500	101.66863			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00354		100.00000	0.00353			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.90097		0.00000	100.88289			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.94681		0.00000	100.92790			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.43500	98.09008		9.47000	97.90204			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.06980		5.00000	102.05595			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.06980		5.00000	102.05595			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.64325		5.00000	100.62952			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.06980		5.00000	102.05595			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.05382		4.00000	100.04306			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.61290		0.00000	102.58721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	102.52139		0.00000	102.49629			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.86169		0.00000	101.83576			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	95.11524		100.00000	94.37791			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.82352		9.20000	111.79588			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.75107		0.00000	101.57417			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.75107		0.00000	101.57417			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.66889		0.00000	100.64562			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38208		100.00000	7.36419			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.87934		0.00000	100.86130			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.74096		0.00000	100.72290			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.61468		0.00000	100.59667			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.88500	99.18746		10.00500	99.05151			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.36307		0.00000	100.34514			0.00	0	100,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.96062		0.00000	101.94493			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.15075		0.00000	100.13398			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.26444		0.00000	100.23846			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.94190		100.00000	5.92702			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	90.18333		100.00000	89.52022			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	85.75353		100.00000	85.15385			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	97.18173		5.80000	99.92061			0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	99.82551		5.80000	99.80968			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.71479		5.80000	99.69899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA415	On 08/04/2014	Spot Bond	5.80000		99.60431		5.80000	99.58855			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.48540		5.90000	99.46941			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.37354		5.90000	99.35758			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.26193		5.90000	99.24600			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.15056		5.90000	99.13468			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		99.02333		6.00000	99.00722			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		98.91063		6.00000	98.89455			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000		98.79818		6.00000	98.78214			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.00000		98.57405		6.00000	98.55808			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.79889		0.00000	101.77452			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.56066		103.07548		11.64104	102.96371			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.56066		101.80259		11.64104	101.69220			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.89151		0.00000	99.86965			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.25229		0.00000	100.22264			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		99.89417		0.00000	99.87276			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.97819		6.50000	102.96010			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		99.97678		0.00000	99.95359			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.36203		0.00000	101.34335			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.41984		0.00000	97.39659			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.09526		0.00000	100.07619			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.98744		0.00000	100.97066			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.06342		0.00000	101.04495			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.62385		0.00000	100.60655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	99.88882		0.00000	99.86661			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.29795		0.00000	100.27789			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.85890		0.00000	101.84315			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.77904		0.00000	101.76301			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	99.98295		0.00000	99.96591			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	99.98308		0.00000	99.96618			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.14658		0.00000	100.13027			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.92113		0.00000	100.90442			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.72110		0.00000	100.70392			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.60099		0.00000	100.58387			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.49349		0.00000	100.47552			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.48759		0.00000	100.46982			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.30435		0.00000	100.28765			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	100.00000	76.89918		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.92542		0.00000	101.89863			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.31387		0.00000	100.29586			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.20182		0.00000	99.18617			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.15065		0.00000	101.13133			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.17717		0.00000	101.15744			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.19490		0.00000	101.17489			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.89500	103.53389		9.01500	103.19366			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.60000	99.79221		7.72500	104.27723			38,367,840,000,000.00	5,048,400,000	1,262,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.17518	0.00000	100.15519				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.24000	101.35619	9.29500	101.16707				157,080,000,000.00	17,000,000	17,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.30869	0.00000	101.28905				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.27651	0.00000	101.25618				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.50849	0.00000	100.48291				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.88992	0.00000	99.86766				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.06500	104.21811	9.18500	104.05046				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.91192	0.00000	101.88911				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.29938	0.00000	100.27463				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.52902	3.53000	114.50742				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.64955	3.95000	129.62371				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.59416	0.00000	101.57182				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.35098	0.00000	101.32860				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.34169	0.00000	101.31837				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.15851	0.00000	100.13411				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.82915	0.00000	99.80755				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.91500	90.73789	3.94000	90.50505				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91500	97.27282	3.94000	97.12158				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.19093	0.00000	100.16538				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.77745	0.00000	100.75313				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.15075	0.00000	100.13398				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.37500	109.52256	12.43000	109.30811				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.21227	0.00000	101.18617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.95000	129.64955		3.95000	129.62371			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	93.65192		100.00000	92.93702			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	84.56250		100.00000	83.97931			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.33730		0.00000	100.31806			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.95795		0.00000	100.94052			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.50209		0.00000	100.48486			0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000	99.90475		5.80000	99.88889			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	99.79385		5.80000	99.77803			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.68320		5.80000	99.66741			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.57279		5.80000	99.55704			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	99.45341		5.90000	99.43743			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.34162		5.90000	99.32567			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.11879		5.90000	99.10291			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000	98.99110		6.00000	98.97500			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.76610		6.00000	98.75007			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.73508		0.00000	100.71342			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.86132		0.00000	100.84130			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.90526		0.00000	100.88509			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.34318		0.00000	101.32458			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.24396		0.00000	101.22533			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.74057		0.00000	100.72283			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.72303		0.00000	100.70597			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.63032		0.00000	100.61278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond	0.00000	100.73726	0.00000	100.71960				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.48857	0.00000	100.46948				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.48122	0.00000	100.45920				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.36404	0.00000	100.34299				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.17727	0.00000	101.15754				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.18614	0.00000	101.16627				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.20387	0.00000	101.18372				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.12407	0.00000	101.10516				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.04523	0.00000	101.02522				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.86127	0.00000	100.84125				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.99980	0.00000	99.98092				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.57296	0.00000	100.55311				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.37231	0.00000	100.35323				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.36834	0.00000	100.34945				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.14581	100.00000	58.99771				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.99214	0.00000	100.97129				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.37573	100.00000	62.22127				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.34530	0.00000	101.32536				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.38415	100.00000	22.32810				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.22116	0.00000	101.20009				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	55.61640	100.00000	55.47713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		56.86718		100.00000	56.72479			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		61.24408		100.00000	61.09243			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		58.70632		100.00000	58.59493			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.65667		100.00000	60.50478			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.70640		100.00000	56.52339			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.40039		0.00000	100.37795			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.08125		0.00000	101.05634			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.91500		140.90368		8.93500	140.67462			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.22254		0.00000	100.20473			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.61013		0.00000	101.59128			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.37079		0.00000	100.34977			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.23722		0.00000	100.21665			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.93549		0.00000	100.91534			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.34000		95.92902		9.39500	95.75212			427,772,000,000.00	45,800,000	46,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.49000		97.40653		9.54500	97.20755			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.95500		97.14103		10.00000	96.91053			63,712,000,000.00	6,400,000	6,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.17554		0.00000	100.06741			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.88500		102.50095		11.00500	102.28574			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.19140		0.00000	100.08077			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.52676		0.00000	100.50670			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.56282		0.00000	100.54141			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.60600		0.00000	100.58298			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.78318		0.00000	100.76639			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.03471		0.00000	101.01776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ045	On 02/04/2014	Spot Bond		0.00000	99.79560		0.00000	99.78100			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.48926		0.00000	99.47467			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.10033		0.00000	99.08454			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.19151		0.00000	100.17555			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	98.74153		0.00000	98.72560			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	60.22745		100.00000	60.11319			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	55.61640		100.00000	55.47713			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.33628		0.00000	100.29689			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	52.07671		100.00000	51.95055			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506		4,410,000,000,000,000.00	44,100,000,000	44,600,000,000.00	
MBC022	On 17/04/2014	Spot Bond		0.00000	99.58091		0.00000	99.56646			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	101.26533		0.00000	101.24842			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.45436		0.00000	100.43601			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	101.40146		0.00000	101.38383			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.04307		0.00000	101.02455			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.69872		0.00000	101.68067			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.42503		0.00000	102.40534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	0.00000	99.87246		0.00000	99.85623			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.17972		0.00000	101.65372			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.15430		0.00000	100.13557			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.48099		0.00000	100.46092			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.59981		0.00000	100.58251			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.64765		0.00000	100.62902			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	97.21182		100.00000	96.96193			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	77.09497		100.00000	76.88022			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.46324		100.00000	59.31434			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.65289		100.00000	16.61165			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	40.65646		100.00000	40.55579			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.22500	103.05254		9.28000	102.80913			41,512,500,000.00	4,500,000	144,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.12846		0.00000	100.02770			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.11967		0.00000	100.02029			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.61065		0.00000	101.59220			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.81378		0.00000	102.79421			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.83595		0.00000	102.81624			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.94681		0.00000	102.92637			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.18874		0.00000	101.16861			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.25498		0.00000	101.23391			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.57500	103.91982		8.63000	103.77227			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.29500	102.02906		9.35000	101.79418			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.11000	101.45819		10.14500	101.24553			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.91500	104.02962		7.04000	103.91945			41,490,000,000,000.00	6,000,000,000	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		99.98265		0.00000	99.96532			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.98196		0.00000	99.96396			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.15500		100.36864		10.20000	100.15244			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.88500		100.93909		8.00500	100.75125			88,312,000,000.00	11,200,000	4,771,200,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.37613		0.00000	100.35469			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.50000		100.67194		9.55500	100.49917			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	100.00000		7.23544		100.00000	0.01666			0,110,000,000,000,000.00	01,100,000,000	75,000,000,000.00
MMIG02	On 17/03/2026	Spot Bond	10.07000		100.01901		10.07000	99.99232			819,698,000,000,000.00	81,400,000,000	75,000,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.77951		100.00000	8.75824			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.36071		0.00000	100.34008			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.20000		100.57381		9.25500	100.40112			89,240,000,000.00	9,700,000	119,700,000.00
MTN02	On 13/07/2014	Spot Bond	6.40000		103.00001		6.52500	102.94189			134,912,000,000,000.00	21,080,000,000	5,270,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.98500		103.35098		8.10500	103.17882			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.14000		104.57420		9.19500	104.39108			147,154,000,000.00	16,100,000	36,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.39842		100.89771	6.38226			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.48350		100.61875	6.46718			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		100.60696		0.00000	100.58785			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.61677		0.00000	100.59736			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.62568		0.00000	100.60599			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.62998		0.00000	100.61016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.68385		0.00000	100.66240			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.74639		0.00000	100.72303			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.41038		100.00000	0.40935			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.41038		100.00000	0.40935			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.43000	95.89147		9.46500	95.67220			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.83500	99.04447		7.95500	98.77309			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.97962		0.00000	100.96261			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.67500	99.05264		9.72000	98.81402			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.16327		0.00000	101.14641			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.58117		0.00000	100.56217			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.92617		0.00000	101.90571			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.70209		0.00000	100.68299			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.60363		0.00000	101.58263			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.79970		0.00000	100.78183			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.51243		0.00000	100.49351			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.58500	104.21463		7.70500	104.02273			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.31891		0.00000	100.29888			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.12500	109.89308		9.18000	109.61984			125,012,500,000.00	13,700,000	14,100,000.00
NBK4	On 28/10/2024	Spot Bond		11.09000	32.76007		11.11000	32.68812			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.98500	105.73124		8.10500	105.58413			233,162,000,000.00	29,200,000	964,600,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.06891		0.00000	101.04849			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.13192		0.00000	101.11039			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.83500	99.89279		7.96000	104.05884			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	99.92001		0.00000	101.44759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	8.33500	101.76113		8.45500	101.51758			146,696,000,000.00	17,600,000	17,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	99.90990		0.00000	99.89166			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.45841		0.00000	100.43620			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.59661		0.00000	101.57488			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.39299		0.00000	101.37189			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.22137		0.00000	101.20031			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.32362		0.00000	100.30150			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.52461		0.00000	88.50613			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.30621		0.00000	100.28517			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	100.91772		0.00000	100.89752			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.00791		0.00000	100.98593			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.88122		0.00000	100.86078			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.31011		0.00000	101.28831			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.71364		0.00000	84.69453			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.71398		0.00000	101.69598			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.62015		0.00000	100.59873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.98102		0.00000	99.96214			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.98214		0.00000	99.96434			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.30679		0.00000	101.28632			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.98281		0.00000	99.96567			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.98177		0.00000	99.96355			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.98178		0.00000	99.96358			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.88186		0.00000	100.86286			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.97884		0.00000	99.95769			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.26000	102.10818		10.28000	101.62671			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.97898		0.00000	99.95796			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.29500	100.83363		10.31500	100.30682			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.97884		0.00000	99.95769			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.98109		0.00000	99.96218			0.00	600,000,000	300,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.27959		0.00000	100.26090			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.83500	102.39524		8.95500	102.20381			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.48408		0.00000	103.45922			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.41202		0.00000	100.38962			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.10608		0.00000	101.08929			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.59000	113.38862		12.64500	113.15002			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.68432		0.00000	110.64671			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.59494		0.00000	101.57989			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.37457		0.00000	100.34789			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.42000	160.98159		2.42000	160.95616			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.20500	102.05857		9.25000	101.81957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond		0.00000	100.15521		0.00000	100.13591			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.15135		0.00000	100.13451			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.83500	103.48039		9.88000	103.24226			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.43453		0.00000	100.41454			0.00	631,200,000	315,600,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.50809		0.00000	100.49012			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.41343		0.00000	100.39437			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.40960		0.00000	100.39070			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.42522		0.00000	100.40565			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.03500	104.06132		10.08000	103.77825			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.44089		0.00000	100.42063			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.42529		0.00000	100.40572			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.43458		0.00000	100.41459			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		10.23500	103.47696		10.28000	103.24007			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.46583		0.00000	100.44449			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.44713		0.00000	100.42660			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.44081		0.00000	100.42055			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.55885		0.00000	100.53343			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.52102		0.00000	100.49726			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.45327		0.00000	100.43247			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.33500	104.74096		7.45500	104.70541		102,690,000,000,000.00	14,000,000,000	3,500,000,000.00	
NRA018	On 30/11/2018	Spot Bond		8.96500	116.01489		9.02000	115.76376			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.36500	121.48360		9.40000	121.22669			0.00	0	751,500,000.00
NRA023	On 31/05/2023	Spot Bond		2.31500	165.10566		2.31500	165.08004			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.59500	124.32722		9.61500	124.11589			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.03401		0.00000	101.01419			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.00558		0.00000	100.98625			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.08316		0.00000	101.06144			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.90624		0.00000	100.88672			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.61115		0.00000	101.59253			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.90514		0.00000	99.88593			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.37569		0.00000	100.35548			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.38919		0.00000	100.36830			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.41959		0.00000	100.39678			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.53508		0.00000	100.50615			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.19925		100.00000	16.15868			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.81921		100.00000	29.74538			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.11500	106.18729		7.23500	105.98411			233,372,000,000.00	32,800,000	32,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.10035		100.00000	15.06254			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000		0.00000	98.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	46.06810		100.00000	45.95403			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.60785		0.00000	100.58872			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.85280		0.00000	100.83461			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.32753		0.00000	100.30957			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.25572		0.00000	100.23778			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.56048		0.00000	100.54447			0.00	19,200,000,000	4,800,000,000.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.43237		0.00000	100.41636			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.41489		0.00000	100.39671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond		0.00000	102.27130		0.00000	102.25138			0.00	2,500,000,000	2,500,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.18851		0.00000	100.17244			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.03572		0.00000	100.01786			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.03514		0.00000	100.01756			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.03644		0.00000	100.01825			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.03704		0.00000	100.01852			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.03582		0.00000	100.01791			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.03848		0.00000	100.01926			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.03864		0.00000	100.01931			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.03710		0.00000	100.01854			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.04072		0.00000	100.02037			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.04048		0.00000	100.02024			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.03858		0.00000	100.01929			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.82866		0.00000	100.81000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.85639		0.00000	100.83718			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.86887		0.00000	100.84941			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.89659		0.00000	100.87659			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.01573		0.00000	100.99337			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.04342		0.00000	101.02051			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	101.00213		0.00000	100.98055			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.88500	103.24450		7.00500	103.16630			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.77000	96.76923		6.89500	96.69388			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.33500	38.28248		8.35500	38.18757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.88500	109.35704	7.00500	109.15914					6,059,954,270,250,000.00	80,167,650,000	40,415,186,800.00
R158	On 15/09/2015	Spot Bond	6.88500	109.35704	7.00500	109.15914					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.78500	90.54154	6.90500	90.36856					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.88500	115.04250	7.00500	114.72597					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.71500	84.84022	6.83500	84.58002					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.51500	117.77766	8.53500	117.58079					9,595,606,942,694,500.00	26,906,276,300	25,591,676,200.00
R187P	On 21/12/2026	Spot Bond	8.25500	35.62802	8.27500	35.53291					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.17500	33.20873	8.19500	33.11376					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.91000	273.21570	1.91000	273.17632					717,229,448,000.00	375,512,800	25,594,456,400.00
R201	On 21/12/2014	Spot Bond	6.40000	103.81090	6.52500	103.69995					385,108,574,720,000.00	60,173,214,800	00,387,607,400.00
R202	On 07/12/2033	Spot Bond	2.12000	212.35762	2.12000	212.32579					675,220,000,000.00	318,500,000	50,021,300,000.00
R2023	On 28/02/2023	Spot Bond	8.38000	96.48126	8.41500	96.24816					1,594,004,214,000,000.00	90,215,300,000	79,563,500,000.00
R203	On 15/09/2017	Spot Bond	7.64000	101.92590	7.69500	101.73760					1,961,132,992,000,000.00	56,692,800,000	94,890,047,000.00
R2030	On 31/01/2030	Spot Bond	8.96500	92.93405	8.97000	92.87211					2,549,721,883,346,000.00	84,408,464,400	20,589,999,900.00
R2037	On 31/01/2037	Spot Bond	9.10500	95.30796	9.10500	95.28451					2,135,393,829,000,000.00	34,529,800,000	07,759,400,000.00
R204	On 21/12/2018	Spot Bond	7.87500	102.40296	7.93000	102.16584					3,872,512,157,850,000.00	91,747,575,600	89,579,616,900.00
R2048	On 28/02/2048	Spot Bond	9.19500	95.83189	9.19500	95.80848					2,642,381,862,000,000.00	87,371,600,000	52,002,381,100.00
R207	On 15/01/2020	Spot Bond	8.15500	97.11385	8.20000	96.89233					4,837,273,621,369,000.00	93,166,599,800	54,491,807,800.00
R208	On 31/03/2021	Spot Bond	8.28500	95.08872	8.32000	94.89319					0,184,377,939,291,500.00	29,255,031,900	61,803,425,300.00
R209	On 31/03/2036	Spot Bond	9.04000	76.45127	9.04000	76.43271					666,178,222,048,000.00	73,692,281,200	40,676,724,000.00
R210	On 31/03/2028	Spot Bond	2.05000	161.19673	2.05000	161.17289					2,669,767,890,000.00	1,302,325,800	20,428,300,000.00
R211	On 31/01/2017	Spot Bond	1.00000	126.27804	1.00000	126.26294					23,100,000,000.00	23,100,000	24,386,600,000.00
R212	On 31/01/2022	Spot Bond	1.87000	128.66828	1.87000	128.64984					26,450,017,528,000.00	14,144,394,400	96,662,800,000.00
R213	On 28/02/2031	Spot Bond	8.94000	83.58260	8.94000	83.56274					2,018,280,990,000,000.00	25,758,500,000	78,794,221,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	9.11500	74.23733	9.11500	74.21935					4,316,940,107,515,500.00	73,608,349,700	02,634,426,400.00
R225C	On 15/03/2014	Spot Bond	6.39500	93.98939	6.39500	93.98939					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.37000	96.95431	6.49500	96.87969					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.94500	93.47003	7.06500	93.34529					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.78500	90.54154	6.90500	90.36856					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.70500	87.70561	6.82500	87.48739					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.71500	84.84022	6.83500	84.58002					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.45500	98.36480	6.58000	98.31623					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.40500	95.33207	6.53000	95.22777					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.85500	91.86893	6.97500	91.71768					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.72500	89.02105	6.84500	88.82315					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.70500	86.16274	6.82500	85.92134					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.76500	83.23447	6.88500	82.95306					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.61500	78.38731	7.67000	78.23594					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.66500	75.37563	7.72000	75.21009					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.88000	71.95655	7.93500	71.77927					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.86000	69.29234	7.91500	69.10336					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.84000	66.73963	7.89500	66.54002					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.83000	64.25772	7.88500	64.04859					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.11500	60.78521	8.16000	60.60762					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.09500	58.49095	8.14000	58.30747					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.20500	55.78602	8.24000	55.63772					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.17500	53.70754	8.21000	53.55578					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	8.14500	51.72142		8.18000	51.56663			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.11500	49.82313		8.15000	49.66568			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.07500	48.05110		8.11000	47.89123			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.03500	46.35995		8.07000	46.19795			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.45500	42.76279		8.47500	42.66897			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.41500	41.19808		8.43500	41.10377			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.37500	39.70589		8.39500	39.61123			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.33500	38.28248		8.35500	38.18757			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.29500	36.92430		8.31500	36.82924			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.25500	35.62802		8.27500	35.53291			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.21500	34.39049		8.23500	34.29541			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.17500	33.20873		8.19500	33.11376			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.50784		0.00000	101.48217			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.50028		0.00000	100.47618			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.54048		0.00000	101.51509			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.35654		0.00000	101.33249			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.73392		100.00000	13.69952			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.28515		100.00000	6.26959			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.10529		100.00000	17.06385		3,400,000,000,000,000.00	34,000,000,000	17,000,000,000.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.25068		0.00000	100.22971			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.42286		0.00000	101.40362			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.16202		0.00000	100.14010			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.55559		0.00000	100.53739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond		0.00000	99.91274		0.00000	99.89531			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.53388		0.00000	100.51770			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.58830		0.00000	100.57048			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.03725		0.00000	101.01737			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.52517		0.00000	100.50472			0.00	1,000,000,000	500,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.26569		0.00000	101.24453			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.84911		0.00000	100.82849			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.18046		0.00000	100.15893			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.19487		0.00000	101.17714			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.01093		0.00000	100.99119			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.00103		0.00000	101.98502			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.36674		0.00000	100.34594			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.24076		0.00000	100.21853			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.30562		0.00000	100.28453			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	101.14314		0.00000	101.11394			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	102.26507		0.00000	102.23374			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.50900		0.00000	101.47616			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.35215		0.00000	101.32274			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.35215		0.00000	101.32274			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.77414		0.00000	99.74574			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.74740		0.00000	99.71568			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.25229		0.00000	100.22263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	103.68561		12.35000	103.65129			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.21212		0.00000	100.18708			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.58633		100.00000	13.55231			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.19816		0.00000	100.17455			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.63938		0.00000	100.61754			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.28823		0.00000	101.26622			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.12732		0.00000	101.10552			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.51787		0.00000	100.49297			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.35919		100.00000	2.35342			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.24333		100.00000	10.21796			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.59430		100.00000	23.53522			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.90260		100.00000	13.88557			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	18.86871		100.00000	18.82145			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.92017		0.00000	104.86592			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.05147		0.00000	102.00822			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.58500	106.01238		9.62000	105.80583			58,468,500,000.00	6,100,000	596,100,000.00
RW23	On 10/12/2023	Spot Bond	9.63000	101.81176		9.66500	101.56886			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09000	103.93088		10.09000	103.90277			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.50919		0.00000	97.47048			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.13500	109.76779		8.25500	109.44812			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.49163		0.00000	100.46888			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.69000	102.74702		9.74500	102.55255			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.04749		0.00000	101.02636			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.04037		0.00000	100.02029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000	101.04029	0.00000	101.01843				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.07776	0.00000	101.05564				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.05599	0.00000	101.03429				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.98500	104.85887	8.10500	104.70107				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.47500	100.12706	9.53000	99.92380				0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000	133.76128	2.60000	133.73950				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.34500	107.22469	8.46500	107.02789				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.20500	107.42664	8.32500	107.22974				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.13500	107.52782	8.25500	107.33086				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.04000	97.76800	9.09500	97.58539				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.28000	107.31839	8.40000	107.12154				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.24500	107.36889	8.36500	107.17201				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.03619	0.00000	100.01813				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.22699	0.00000	100.21361				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.88363	0.00000	99.86016				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.43061	0.00000	101.41019				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.69000	100.55135	8.74500	100.36386				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.29066	0.00000	101.27162				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.90632	0.00000	99.88740				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.00669	0.00000	103.98256				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.43500	106.23018	9.47000	106.01777				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.16500	102.62317	10.18500	102.45808				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.64595	0.00000	100.62365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		101.09804		0.00000	101.07965			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.71923		0.00000	100.69854			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.20340		0.00000	103.17983			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.97500		102.36757		9.03000	102.11942			345,537,500,000.00	38,500,000	948,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.16088		100.00000	9.14038			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.98000		101.67131		10.01500	101.42551			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.21500		95.22080		9.23500	95.05992			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.98500		95.60420		10.02000	95.40300			0.00	0	1,900,000.00
SBS9	On 07/07/2016	Spot Bond	8.06500		109.14055		8.18500	108.85773			74,198,000,000.00	9,200,000	9,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.44000		262.19822		2.44000	262.15665			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.85981		1.70000	123.84264			0.00	0	250,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.28000		0.00000	105.12000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.67368		100.00000	8.65267			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		121.93166		2.27000	121.91286			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.97819		6.50000	102.96010			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.01729		0.00000	99.99667			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.76719		0.00000	101.46762			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.38642		0.00000	103.23371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		9.67000	99.36331		9.72500	99.18832			84,129,000,000.00	8,700,000	8,900,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.09491		0.00000	101.07074			0.00	36,160,000	9,040,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.24883		0.00000	101.22892			0.00	34,000,000	17,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	99.89976		0.00000	99.87974			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	99.91532		0.00000	99.89815			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.74330		0.00000	100.72584			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.21464		100.00000	9.19157			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.14167		0.00000	100.11969			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.18500	103.96493		8.30500	103.67886			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.47500	98.01203		9.53000	97.79572			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.99000	97.91285		9.04500	97.73004			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.55012		0.00000	100.53070			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.50174		0.00000	100.48138			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.62533		0.00000	100.60556			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.50532		0.00000	100.48482			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.96359		0.00000	100.94284			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.74000	103.92015		8.79500	103.78284			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.26874		0.00000	101.24969			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.40869		0.00000	101.38995			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	101.11060		0.00000	101.09098			0.00	600,000,000	300,000,000.00
SSA06	On 16/04/2020	Spot Bond		9.96500	94.86710		10.00000	94.69361			263,076,000,000.00	26,400,000	2,427,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.33009		0.00000	100.30756			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	99.85632		0.00000	99.83557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000	100.95244	0.00000	100.93155				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.89300	87.48700	9.92800	87.30714				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.95500	87.20982	9.99000	87.03054				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.64500	102.89419	7.77000	102.78138				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.41500	91.70184	9.46000	91.49223				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.01937	0.00000	99.99975				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.82000	98.40731	8.87500	98.22382				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.66500	102.24671	2.69000	101.98408				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.82500	98.76249	8.88000	98.53320				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.62193	0.00000	100.60496				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.53348	0.00000	100.50737				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.42050	0.00000	100.39912				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.93500	106.54309	9.95500	106.36778				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.29146	0.00000	100.27134				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.63506	0.00000	99.61443				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.01844	0.00000	99.99990				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.17000	74.98532	10.17000	74.96512				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.30618	0.00000	100.28529				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.98380	0.00000	100.96624				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.04809	0.00000	101.02770				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.48254	0.00000	99.46775				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.37858	0.00000	99.36378				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1048	On 30/04/2014	Spot Bond		0.00000	99.37878		0.00000	99.36399			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.24741		0.00000	99.23139			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.12140		0.00000	99.10542			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.10540		0.00000	99.08942			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.07263		0.00000	99.05664			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.07392		0.00000	99.05796			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.00822		0.00000	98.99222			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	99.69509		0.00000	99.69010			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	98.97469		0.00000	98.95867			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	98.88442		0.00000	98.86826			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond		0.00000	99.76038		0.00000	99.74441			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond		0.00000	99.69547		0.00000	99.67944			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		0.00000	99.63163		0.00000	99.61562			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	98.66345		0.00000	98.64735			0.00	0	0.00
SY1064	On 17/04/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.34500	106.94287		7.46500	106.74214			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.11500	103.38676		9.13500	103.22140			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	79.63121		100.00000	79.46669			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	61.60406		100.00000	61.45151			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	27.32016		100.00000	27.25176			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		7.20500	99.98027		7.33000	99.95985			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.92668		0.00000	100.90873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.78862		0.00000	100.77042			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.47340		0.00000	100.45658			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.29313		0.00000	100.27290			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.46632		0.00000	99.45189			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		80.39160		0.00000	81.09190			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.41988		0.00000	100.40321			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000		6.85493		100.00000	6.83796			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	100.00000		1.15007		100.00000	1.14722			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.78454		0.00000	100.76643			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.13500		102.37662		8.25500	102.09883			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.99168		0.00000	100.97224			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.02307		0.00000	101.00307			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.28116		7.83000	101.25968			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.97442		0.00000	100.95527			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.01365		0.00000	100.99382			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.96084		0.00000	100.93995			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.97442		0.00000	100.95527			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.01365		0.00000	100.99382			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.17282		7.16000	101.15316			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.09050		0.00000	101.06931			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.08423		0.00000	101.06316			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.23461		0.00000	101.21088			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.21426		0.00000	101.19088			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.82721		0.00000	101.79295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.75724	0.00000	101.72425				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.97285	0.00000	100.95373				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.02307	0.00000	101.00307				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.37847	8.73000	101.30671				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.96814	0.00000	100.94911				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.01365	0.00000	100.99382				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.34500	97.28399	9.40000	97.02242				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.09363	0.00000	101.07240				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.07639	0.00000	101.05546				0.00	2,000,000,000	2,000,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.23147	0.00000	101.20780				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.22521	0.00000	101.20166				0.00	700,000,000	700,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.71836	0.00000	101.68605				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.72457	0.00000	101.69215				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.02948	0.00000	101.00975				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.70468	101.06155	6.68792				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.96814	0.00000	100.94911				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.75241	0.00000	109.73307				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.10931	0.00000	101.08779				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.17198	0.00000	101.14936				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.83343	0.00000	101.79906				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.42831	0.00000	101.40944				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.00577	0.00000	100.98644				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.02158	0.00000	101.00198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.00577		0.00000	100.98644			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.02158		0.00000	101.00198			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.02948		0.00000	101.00975			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.99628		0.00000	100.97712			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.02158		0.00000	101.00198			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.10851		0.00000	101.08740			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.10851		0.00000	101.08740			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.10851		0.00000	101.08740			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.23489		0.00000	101.21158			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.26647		0.00000	101.24261			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.22700		0.00000	101.20382			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.85767		0.00000	101.82347			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.89702		0.00000	101.86213			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.88128		0.00000	101.84667			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.63500	107.98197		8.75500	107.82852			82,896,000,000.00	9,600,000	1,158,700,000.00
TL20	On 22/02/2020	Spot Bond	8.33000	89.79934		8.37500	89.58979			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.55000	105.33145		8.60500	105.13520			29,070,000,000.00	3,400,000	5,953,400,000.00
TN20	On 17/09/2020	Spot Bond	9.48500	104.89482		9.52000	104.69655			458,125,500,000.00	48,300,000	15,886,800,000.00
TN23	On 06/11/2023	Spot Bond	9.56000	111.63811		9.59500	111.38112			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66500	99.59387		9.68500	99.43252			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.66000	97.35286		9.68000	97.18379			448,224,000,000.00	46,400,000	6,765,506,300.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.81084		0.00000	100.79322			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.43765		0.00000	100.41753			0.00	0	1,586,229,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.66893		0.00000	100.64987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.58106		0.00000	100.56094			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.59658		0.00000	100.57595			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.59813		0.00000	100.57744			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.67444		0.00000	100.65119			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.83265		0.00000	100.80410			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.16025		0.00000	101.14205			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.24969		0.00000	101.23088			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.27919		0.00000	101.25997			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.67927		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.68724		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.69491		100.00000	9.66991			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	99.57383		0.00000	99.55913			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	99.45953		0.00000	99.44492			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.14303		0.00000	99.12800			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	98.96087		0.00000	98.94624			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	99.98517		0.00000	99.97035			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	99.76270		0.00000	99.74787			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	96.88113		0.00000	96.86530			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	99.34907		0.00000	99.33428			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.17667		0.00000	96.16067			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.00193		0.00000	95.98613			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	98.70929		0.00000	98.69410			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	98.03043		0.00000	98.01492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000	94.89576	0.00000	94.87924				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.58310	0.00000	97.56596				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.80918	0.00000	93.79001				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.37622	0.00000	97.35929				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.70168	0.00000	93.68689				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.45638	0.00000	93.43773				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.57947	100.00000	12.54797				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	95.22979	100.00000	94.98871				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.97322	0.00000	100.95825				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.94327	0.00000	100.92830				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.91333	0.00000	100.89836				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	95.83298	100.00000	95.58913				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.86841	0.00000	100.85344				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.83847	0.00000	100.82349				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.46758	0.00000	100.45145				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.47426	0.00000	100.45743				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.43829	0.00000	100.42205				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.11258	0.00000	100.09649				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.04536	0.00000	101.02822				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.53273	0.00000	100.51436				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.92001	0.00000	100.90493				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.47473	0.00000	100.45836				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.68500	105.53462	9.72000	105.32779				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.14281	0.00000	101.12455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	101.14790		0.00000	101.12610			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	101.60338		0.00000	101.57959			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.98000	100.76067		10.03500	100.57527			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	99.85289		0.00000	99.83624			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	99.86156		0.00000	99.84429			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.70813		0.00000	100.68852			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.73209		0.00000	100.71182			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.73316		0.00000	100.71287			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	99.83557		0.00000	99.81702			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	99.83079		0.00000	99.81170			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.24500	114.24438		7.36500	113.96553			0.00	0	29,600,000,000.00
WS05	On 01/08/2018	Spot Bond		1.48000	232.56804		1.48000	232.53717			1,832,240,000,000.00	1,238,000,000	3,619,000,000.00
WSP1	On 28/05/2015	Spot Bond		7.18500	104.78162		7.30500	104.62378			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.14500	105.10063		8.20000	104.92315			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.43000	105.09554		8.48500	104.84082			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.78000	103.77075		8.82500	103.53333			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.82500	103.65414		8.86000	103.44491			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.83500	91.72908		6.95500	91.57520			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.42500	99.78921		6.55000	99.76726			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.43500	98.21648		6.56000	98.16515			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.76500	89.99081		6.88500	89.80873			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.41500	95.68295		6.54000	95.58502			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.83500	91.71205		6.95500	91.55791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.82000	65.42698		7.87500	65.22185			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.23923		100.00000	33.17617			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.59394		100.00000	17.56056			0.00	0	0.00
Total for j-Bonds :										83,593,492,125,450,500.00	9,543,036,700	'26 738 656 000.00
Grand Total:										83,593,495,470,219,800.00	9,543,320,076	'26 743 091 463.00