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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2014

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 26/05/2014	Any day expiry	10.30830	10.30830	10.35140	10.35140		8.40	0.00	0	10,150.00
\$ / R	10.38	Call	11.49520	0.01150	28.38630	0.02839	11.495	9.82	0.00	0	15,000.00	
\$ / R	10.68	Call	0.22690	0.00023	0.00000	0.00000	0.227	15.16	60,000.00	5,000	5,000.00	
\$ / R	10.69	Call	0.20390	0.00020	1.38460	0.00138	0.204	15.34	0.00	0	15,000.00	
\$ / R		On 27/05/2014	Any day expiry	10.30830	10.30830	10.35140	10.35140		8.79	0.00	0	0.00
\$ / R	8.30	Put	0.00000	0.00000	0.00320	0.00000	0.000	12.32	0.00	0	5,500.00	
\$ / R	10.14	Call	171.84570	0.17185	214.86000	0.21486	171.846	10.67	0.00	0	5,500.00	
\$ / R	10.40	Put	105.01600	0.10502	76.99640	0.07700	105.016	10.43	0.00	0	4,000.00	
\$ / R		On 28/05/2014	Any day expiry	10.30830	10.30830	10.34670	10.34670		9.01	0.00	0	0.00
\$ / R	10.80	Put	492.07770	0.49208	454.31920	0.45432	492.078	15.85	0.00	0	500.00	
\$ / R	12.20	Call	0.00610	0.00001	0.00880	0.00001	0.006	37.17	0.00	0	500.00	
\$ / R		On 29/05/2014	Any day expiry	10.30830	10.30830	10.34830	10.34830		9.14	0.00	0	0.00
\$ / R	10.42	Put	128.57370	0.12857	102.52580	0.10253	128.574	10.53	0.00	0	2,000.00	
\$ / R		On 30/05/2014	Any day expiry	10.30990	10.30990	10.35100	10.35100		9.25	0.00	0	0.00
\$ / R	10.35	Put	77.93980	0.07794	0.00000	0.00000	77.940	9.74	169,590.00	3,000	1,500.00	
\$ / R	10.36	Put	84.76540	0.08477	0.00000	0.00000	84.765	9.84	203,640.00	4,000	2,000.00	
\$ / R		On 04/06/2014	Any day expiry	10.31800	10.31800	10.35790	10.35790		9.51	0.00	0	0.00
\$ / R	10.40	Call	42.22010	0.04222	62.02360	0.06202	42.220	10.18	0.00	0	1,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	7.02590	0.00703	12.77060	0.01277	7.026	11.86	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.33150	10.33150	10.37260	10.37260		9.87	600,032,857.00	58,078	811,015.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.01480	0.00001	0.02390	0.00002	0.015	20.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.02380	0.00002	0.04160	0.00004	0.024	19.28	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.02560	0.00003	0.04510	0.00005	0.026	19.11	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.86950	0.00287	2.39270	0.00239	2.869	12.37	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	3.45160	0.00345	2.74590	0.00275	3.452	12.19	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	12.23410	0.01223	8.74970	0.00875	12.234	11.32	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	14.82900	0.01483	11.06670	0.01107	14.829	11.19	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	15.79990	0.01580	11.94680	0.01195	15.800	11.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	16.82880	0.01683	12.88480	0.01288	16.829	11.10	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	32.81300	0.03281	27.92420	0.02792	32.813	10.62	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	36.84450	0.03684	31.77900	0.03178	36.844	10.53	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	180.32090	0.18032	215.86190	0.21586	180.321	10.31	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	44.24190	0.04424	60.29550	0.06030	44.242	10.86	0.00	0	22,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	212.74190	0.21274	187.69550	0.18770	212.742	10.86	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	269.47010	0.26947	240.95350	0.24095	269.470	11.21	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	26.51320	0.02651	37.78490	0.03778	26.513	11.36	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	321.17220	0.32117	290.13820	0.29014	321.172	11.51	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	338.91520	0.33892	307.13550	0.30714	338.915	11.61	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	574.10690	0.57411	536.16900	0.53617	574.107	12.92	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	4.39030	0.00439	6.96970	0.00697	4.390	13.20	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	4.18240	0.00418	6.65930	0.00666	4.182	13.26	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	3.45070	0.00345	5.55740	0.00556	3.451	13.49	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	671.95070	0.67195	632.95740	0.63296	671.951	13.49	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	3.13740	0.00314	5.08110	0.00508	3.137	13.60	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	2.15900	0.00216	3.57160	0.00357	2.159	14.05	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	1.97000	0.00197	3.27550	0.00328	1.970	14.17	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	1.88230	0.00188	3.13750	0.00314	1.882	14.23	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	1.50350	0.00150	2.53660	0.00254	1.503	14.51	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	1.37600	0.00138	2.33250	0.00233	1.376	14.62	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.44830	0.00045	0.74650	0.00075	0.448	16.51	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,168.94830	1.16895	1,128.14650	1.12815	1,168.948	16.51	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.33480	0.00033	0.56050	0.00056	0.335	17.20	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.12830	0.00013	0.21740	0.00022	0.128	19.95	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,668.62830	1.66863	1,627.61740	1.62762	1,668.628	19.95	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.11610	0.00012	0.19700	0.00020	0.116	20.29	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.08250	0.00008	0.14020	0.00014	0.083	21.60	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.33740	10.33740	10.37910	10.37910		9.94	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	192.98770	0.19299	170.51880	0.17052	192.988	10.56	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	48.31490	0.04831	64.99670	0.06500	48.315	10.82	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	230.91490	0.23091	205.89670	0.20590	230.915	10.82	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.33890	10.33890	10.38070	10.38070		9.99	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	194.50480	0.19450	172.17430	0.17217	194.505	10.61	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	51.10180	0.05110	68.06870	0.06807	51.102	10.86	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	232.20180	0.23220	207.36870	0.20737	232.202	10.86	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.34040	10.34040	10.38240	10.38240		10.02	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.34940	10.34940	10.54100	10.54100		10.03	0.00	0	0.00

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 25/06/2014	Any day expiry	10.44	Put	180.94950	0.18095	0.00000	0.00000	180.950	10.48	3,232,000.00	20,000	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	87.15360	0.08715	0.00000	0.00000	87.154	10.53	528,000.00	5,000	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	187.75360	0.18775	0.00000	0.00000	187.754	10.53	767,150.00	5,000	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	62.77570	0.06278	0.00000	0.00000	62.776	10.98	1,426,800.00	20,000	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	253.37570	0.25338	0.00000	0.00000	253.376	10.98	2,321,700.00	10,000	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	60.50860	0.06051	0.00000	0.00000	60.509	11.03	357,550.00	5,000	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	261.10860	0.26111	0.00000	0.00000	261.109	11.03	578,175.00	2,500	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.35090	10.35090	10.40380	10.40380		10.07	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.35240	10.35240	10.39540	10.39540		10.12	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00810	0.00001	0.00830	0.00001	0.008	18.64	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	25.25640	0.02526	34.44460	0.03444	25.256	12.41	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.35690	10.35690	10.40030	10.40030		10.08	2,091,807.00	201	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	473.97100	0.47397	440.73730	0.44074	473.971	12.23	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.18850	0.00019	0.30150	0.00030	0.189	18.10	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.40750	10.40750	10.44630	10.44630		10.52	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.27560	0.00028	0.28410	0.00028	0.276	17.78	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	72.98260	0.07298	84.71280	0.08471	72.983	12.25	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.40920	10.40920	10.44800	10.44800		10.56	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	469.13640	0.46914	442.48570	0.44249	469.136	12.19	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.23510	0.00124	1.38750	0.00139	1.235	17.28	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.44850	10.44850	10.48840	10.48840		11.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	170.32220	0.17032	155.77480	0.15577	170.322	10.86	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	17.62550	0.01763	20.03850	0.02004	17.625	17.04	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.45670	10.45670	10.49680	10.49680		11.03	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	473.52280	0.47352	446.41570	0.44642	473.523	12.31	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	6.39530	0.00640	7.61150	0.00761	6.395	18.63	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.45840	10.45840	10.49860	10.49860		11.04	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.88790	0.00089	0.85160	0.00085	0.888	16.69	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	100.88120	0.10088	111.46010	0.11146	100.881	12.90	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.49070	10.49070	10.53090	10.53090		11.42	64,287,009.60	6,128	67,861.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.70490	0.00370	3.47750	0.00348	3.705	14.21	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.29030	0.00429	3.99870	0.00400	4.290	13.85	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.45190	0.00445	4.14210	0.00414	4.452	13.76	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.36710	0.00537	4.95070	0.00495	5.367	13.31	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	39.07910	0.03908	35.34080	0.03534	39.079	10.93	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	73.96830	0.07397	67.55220	0.06755	73.968	10.68	2,796,001.74	37,800	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	101.41520	0.10142	92.82870	0.09283	101.415	10.83	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	131.28190	0.13128	120.50740	0.12051	131.282	10.96	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	138.60420	0.13860	127.31790	0.12732	138.604	10.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	146.17610	0.14618	134.37240	0.13437	146.176	11.02	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	154.00280	0.15400	0.00000	0.00000	154.003	11.05	1,663,230.24	10,800	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	174.67580	0.17468	161.00410	0.16100	174.676	11.13	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	211.03700	0.21104	195.16180	0.19516	211.037	11.24	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	311.45250	0.31145	335.22260	0.33522	311.453	11.27	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	262.08690	0.26209	243.42610	0.24343	262.087	11.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	263.72650	0.26373	284.71050	0.28471	263.727	11.42	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	273.02650	0.27303	253.81050	0.25381	273.027	11.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	259.74920	0.25975	280.49170	0.28049	259.749	11.45	0.00	0	5,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	303.72620	0.30373	283.31630	0.28332	303.726	11.59	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	237.10510	0.23711	256.42780	0.25643	237.105	11.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	316.40510	0.31641	295.52780	0.29553	316.405	11.66	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	329.30470	0.32930	307.96690	0.30797	329.305	11.73	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	226.53560	0.22654	245.17030	0.24517	226.536	11.77	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	335.83560	0.33584	314.27030	0.31427	335.836	11.77	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	369.27720	0.36928	346.60220	0.34660	369.277	11.94	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	203.70690	0.20371	220.80140	0.22080	203.707	12.01	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	383.00690	0.38301	359.90140	0.35990	383.007	12.01	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	138.07850	0.13808	150.30400	0.15030	138.079	12.90	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	124.65610	0.12466	135.79970	0.13580	124.656	13.15	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	66.88970	0.06689	73.07820	0.07308	66.890	14.88	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	65.28020	0.06528	71.32250	0.07132	65.280	14.96	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	64.49420	0.06449	0.00000	0.00000	64.494	15.00	2,437,880.76	37,800	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	63.71910	0.06372	69.61920	0.06962	63.719	15.03	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	35.84790	0.03585	39.36600	0.03937	35.848	16.71	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	27.12280	0.02712	29.86260	0.02986	27.123	17.63	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	25.10450	0.02510	27.65990	0.02766	25.104	17.90	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	24.17350	0.02417	26.64420	0.02664	24.173	18.04	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	23.07720	0.02308	25.44720	0.02545	23.077	18.21	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	14.39270	0.01439	19.10820	0.01911	14.393	18.58	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.50320	10.50320	10.54350	10.54350		11.49	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	276.66880	0.27667	259.69820	0.25970	276.669	11.49	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	300.83150	0.30083	0.00000	0.00000	300.832	11.62	2,230,200.00	7,500	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.51040	10.51040	10.55070	10.55070		11.55	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	479.00090	0.47900	453.99130	0.45399	479.001	12.54	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	20.07390	0.02007	21.70620	0.02171	20.074	20.75	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.51580	10.51580	10.55600	10.55600		11.55	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.14490	0.00214	2.11550	0.00212	2.145	16.28	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	156.44730	0.15645	169.35810	0.16936	156.447	13.06	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.56960	10.56960	10.60990	10.60990		11.87	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.92500	0.00393	3.90890	0.00391	3.925	16.10	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	482.65540	0.48266	459.48250	0.45948	482.655	12.65	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	151.39060	0.15139	161.89700	0.16190	151.391	14.06	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	39.74430	0.03974	40.76440	0.04076	39.744	21.95	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.58030	10.58030	10.62070	10.62070		12.02	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	146.99680	0.14700	138.64080	0.13864	146.997	11.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	84.87660	0.08488	90.48230	0.09048	84.877	16.13	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.61800	10.61800	10.65840	10.65840		12.06	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	483.56410	0.48356	461.80240	0.46180	483.564	12.65	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	56.37290	0.05637	55.85660	0.05586	56.373	23.02	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.62340	10.62340	10.66380	10.66380		12.08	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.91490	0.00591	5.89500	0.00590	5.915	15.90	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	195.40420	0.19540	207.50460	0.20750	195.404	14.01	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.64790	10.64790	10.68840	10.68840		12.27	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.64980	10.64980	10.69030	10.69030		12.28	21,320,899.60	2,002	46,164.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	22.70500	0.02271	22.06820	0.02207	22.705	13.28	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	39.98810	0.03999	39.44090	0.03944	39.988	12.25	0.00	0	13,326.00

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	9.78	Put	75.85480	0.07585	73.23900	0.07324	75.855	11.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	92.75300	0.09275	89.60870	0.08961	92.753	11.51	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	116.90220	0.11690	112.99460	0.11299	116.902	11.40	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	140.60380	0.14060	135.94740	0.13595	140.604	11.30	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	231.83640	0.23184	220.21830	0.22022	231.836	11.73	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	240.66490	0.24066	228.72440	0.22872	240.665	11.76	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	249.68250	0.24968	237.41520	0.23742	249.683	11.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	277.83750	0.27784	264.58560	0.26459	277.838	11.91	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	307.63440	0.30763	293.38800	0.29339	307.634	12.01	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	333.69110	0.33369	318.61450	0.31861	333.691	12.10	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	419.99800	0.42000	400.74380	0.40074	419.998	12.42	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	358.85420	0.35885	0.00000	0.00000	358.854	12.51	2,341,164.80	6,524	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	355.28470	0.35528	375.80780	0.37581	355.285	12.54	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	498.28640	0.49829	476.90770	0.47691	498.286	12.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	574.59670	0.57460	551.39110	0.55139	574.597	13.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	625.21130	0.62521	600.90650	0.60091	625.211	13.28	41,263.95	66	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	700.03310	0.70003	674.24980	0.67425	700.033	13.57	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	777.53950	0.77754	750.38910	0.75039	777.539	13.85	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	166.67980	0.16668	176.12380	0.17612	166.680	14.88	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	115.80090	0.11580	122.08680	0.12209	115.801	16.18	2,316,018.00	20,000	20,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	114.92080	0.11492	121.14830	0.12115	114.921	16.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	107.39850	0.10740	113.13180	0.11313	107.399	16.46	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	93.65770	0.09366	98.48200	0.09848	93.658	17.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	65.86910	0.06587	67.19740	0.06720	65.869	19.44	658,691.00	10,000	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	65.50190	0.06550	66.77480	0.06677	65.502	19.74	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	64.66900	0.06467	65.79030	0.06579	64.669	20.63	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	64.59810	0.06460	65.70480	0.06570	64.598	20.73	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	25.72160	0.02572	27.46050	0.02746	25.722	23.66	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.65550	10.65550	10.69600	10.69600		12.28	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	484.56660	0.48457	463.65020	0.46365	484.567	12.70	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	65.98230	0.06598	66.68840	0.06669	65.982	23.35	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.67060	10.67060	10.71110	10.71110		12.42	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.69640	0.00670	6.69270	0.00669	6.696	15.44	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	244.20580	0.24421	257.82960	0.25783	244.206	13.82	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.73850	10.73850	10.77930	10.77930		12.63	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.90330	0.00790	7.76610	0.00777	7.903	14.94	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	484.74010	0.48474	465.37950	0.46538	484.740	12.76	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	301.92210	0.30192	317.07790	0.31708	301.922	13.79	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	73.71460	0.07371	76.55200	0.07655	73.715	23.29	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.79130	10.79130	10.83240	10.83240		12.78	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	484.54890	0.48455	466.55810	0.46656	484.549	12.78	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	77.85370	0.07785	78.65810	0.07866	77.854	22.98	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.82850	10.82850	10.87020	10.87020		12.78	0.00	0	18,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	171.43530	0.17144	169.17350	0.16917	171.435	11.80	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	545.30440	0.54530	526.22760	0.52623	545.304	13.02	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	110.72760	0.11073	113.75550	0.11376	110.728	22.77	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.85000	10.85000	10.89220	10.89220		12.90	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	483.03560	0.48304	467.61870	0.46762	483.036	12.80	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 27/03/2015	Any day expiry	14.85	Call	76.97350	0.07697	77.95080	0.07795	76.974	22.74	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.91280	10.91280	10.95610	10.95610		12.99	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	480.07830	0.48008	466.50540	0.46651	480.078	12.80	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	77.89720	0.07790	84.46900	0.08447	77.897	22.40	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			10.96970	10.96970	11.01410	11.01410		13.18	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	476.91000	0.47691	465.47200	0.46547	476.910	12.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.44810	0.08145	84.05210	0.08405	81.448	22.48	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.01400	11.01400	11.05880	11.05880		13.24	0.00	0	2,100.00
\$ / R	On 26/06/2015	Any day expiry			11.03980	11.03980	11.08470	11.08470		13.38	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	474.78290	0.47478	465.73160	0.46573	474.783	12.90	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	76.59820	0.07660	84.05790	0.08406	76.598	22.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.11740	11.11740	11.16240	11.16240		13.56	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	471.25600	0.47126	465.57920	0.46558	471.256	12.98	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	82.22630	0.08223	85.81410	0.08581	82.226	22.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.18550	11.18550	11.23060	11.23060		13.79	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	466.64160	0.46664	464.66610	0.46467	466.642	13.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	79.07540	0.07908	83.42680	0.08343	79.075	21.78	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.26080	11.26080	11.30600	11.30600		13.91	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	462.01350	0.46201	461.95000	0.46195	462.013	13.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.64530	0.08265	89.07070	0.08907	82.645	21.69	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.33130	11.33130	11.37660	11.37660		14.02	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	457.73350	0.45773	461.65850	0.46166	457.733	13.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	87.72820	0.08773	94.88540	0.09489	87.728	21.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.39710	11.39710	11.44250	11.44250		14.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	454.47690	0.45448	461.29570	0.46130	454.477	13.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	79.51510	0.07952	89.73700	0.08974	79.515	21.28	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.45820	11.45820	11.50370	11.50370		14.27	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	451.61940	0.45162	460.16150	0.46016	451.619	13.17	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	76.20420	0.07620	83.80150	0.08380	76.204	21.27	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.33150	10.33150	10.37260	10.37260		9.87	309,945.00	30	1,579.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	60,333.94470	0.60334	56,503.73160	0.56504	60,333.945	13.09	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.49070	10.49070	10.53090	10.53090		11.42	0.00	0	183.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.64980	10.64980	10.69030	10.69030		12.28	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	36,246.27100	0.36246	38,334.41650	0.38334	36,246.271	12.48	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.39950	17.39950	17.48500	17.48500		9.76	17,660,492.50	1,015	36,358.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00010	0.00000	0.00000	0.00000	0.000	12.75	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	5.96230	0.00596	5.62780	0.00563	5.962	11.91	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	11.17770	0.01118	10.35150	0.01035	11.178	11.54	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	19.74980	0.01975	18.13270	0.01813	19.750	11.20	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	28.06980	0.02807	25.58900	0.02559	28.070	10.99	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	87.98210	0.08798	77.94170	0.07794	87.982	10.23	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	105.60910	0.10561	150.47120	0.15047	105.609	10.19	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	535.99540	0.53600	471.39840	0.47140	535.995	11.20	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	9.65150	0.00965	16.15550	0.01616	9.651	12.47	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	1,057.25960	1.05726	975.81260	0.97581	1,057.260	13.09	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.53720	0.00054	0.92180	0.00092	0.537	17.21	0.00	0	5,667.00

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	19.80	Call	0.28920		0.00029		0.47420	0.00047	0.289	17.88	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.65430		17.65430		17.73840	17.73840		11.10	48,302,164.80	2,736	12,662.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	69.31530		0.06932		0.00000	0.00000	69.315	10.82	776,331.36	11,200	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	290.08480		0.29008		0.00000	0.00000	290.085	10.85	928,271.36	3,200	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	185.62310		0.18562		0.00000	0.00000	185.623	12.76	2,078,978.72	11,200	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.90700		17.90700		17.99140	17.99140		11.88	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,027.69310		1.02769		988.45010	0.98845	1,027.693	12.77	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.03190		18.03190		18.11680	18.11680		12.25	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	840.97070		0.84097		814.54380	0.81454	840.971	12.55	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,027.74740		1.02775		996.15870	0.99616	1,027.747	12.92	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,119.40400		1.11940		1,085.46500	1.08546	1,119.404	13.10	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	145.34960		0.14535		167.00250	0.16700	145.350	15.85	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	104.13560		0.10414		120.72860	0.12073	104.136	16.48	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	103.14820		0.10315		119.42780	0.11943	103.148	16.50	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.18580		18.18580		18.27200	18.27200		12.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10145		0.10145		0.10200	0.10200		11.61	2,536.33	25	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10308		0.10308		0.10363	0.10363		13.04	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10657		0.10657		0.10713	0.10713		13.93	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.08560		14.08560		14.16640	14.16640		10.39	6,338,520.00	450	82,515.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	51.56700		0.05157		41.98490	0.04198	51.567	11.55	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	62.16470		0.06216		50.93470	0.05093	62.165	11.35	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	177.79630		0.17780		144.34700	0.14435	177.796	10.61	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	363.54600		0.36355		305.44040	0.30544	363.546	11.70	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	41.40850		0.04141		61.05760	0.06106	41.409	11.91	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	775.32590		0.77533		699.76040	0.69976	775.326	13.72	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	6.10320		0.00610		8.90100	0.00890	6.103	14.98	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.23800		0.00024		0.55310	0.00055	0.238	20.38	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.21100		0.00021		0.50170	0.00050	0.211	20.56	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.30350		14.30350		14.38300	14.38300		11.18	45,098,935.50	3,153	14,301.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	80.30190		0.08030		0.00000	0.00000	80.302	10.62	1,686,339.90	21,000	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	214.49830		0.21450		0.00000	0.00000	214.498	10.90	1,286,989.80	6,000	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	356.10140		0.35610		327.87780	0.32788	356.101	11.18	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	373.51280		0.37351		343.40600	0.34341	373.513	11.23	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	32.38740		0.03239		38.49520	0.03850	32.387	15.11	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.52310		14.52310		14.60290	14.60290		11.85	653,539.50	45	9,198.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	117.55380		0.11755		111.43230	0.11143	117.554	11.01	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	174.03570		0.17404		163.96540	0.16397	174.036	11.05	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	129.54600		0.12955		146.90520	0.14691	129.546	14.80	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.77050		14.77050		14.85250	14.85250		12.46	0.00	0	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			505.03000		505.03000		506.07500	506.07500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.67400		512.67400		513.73400	513.73400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.83200		520.83200		521.92900	521.92900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/08/2014	Index Future			427.53800		427.53800		427.93800	427.93800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.00800		434.00800		434.41400	434.41400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			506.35300		506.35300		507.11800	507.11800			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			514.01600		514.01600		514.79300	514.79300			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			459.22400		459.22400		459.87300	459.87300			0.00	0	682.00
ALBI	On 06/11/2014	Index Future			466.17400		466.17400		466.83300	466.83300			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			473.59300		473.59300		474.28000	474.28000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.53220		9.53220		9.57450	9.57450		9.71	0.00	0	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	12.55870		0.01256	10.02810	0.01003		12.559	11.61	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	35.34140		0.03534	50.74410	0.05074		35.341	10.54	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.23860		0.00024	0.46380	0.00046		0.239	16.75	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.61480		9.61480		9.65630	9.65630		10.61	480,740.00	50	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.70140		9.70140		9.74340	9.74340		11.31	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	212.74680		0.21275	208.04800	0.20805		212.747	11.34	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	203.20380		0.20320	228.12370	0.22812		203.204	11.93	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	78.57510		0.07858	91.75820	0.09176		78.575	13.28	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.80110		9.80110		9.84370	9.84370		11.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.49350		9.49350		9.50880	9.50880		8.65	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.61730		9.61730		9.63150	9.63150		10.06	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			49.61270		49.61270		33.55590	33.55590			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			535.35170		535.35170		558.34690	558.34690			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			600.49100		600.49100		626.39650	626.39650			0.00	0	3,463.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			319.11120		319.11120		-257.46950	-257.46950			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			491.59450		491.59450		513.41510	513.41510			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			64.30380		64.30380		70.43900	70.43900			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			41.32410		41.32410		44.21000	44.21000			220,750.00	5,000	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.53530		11.53530		11.59930	11.59930		10.49	17,752,826.70	1,539	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.72460		11.72460		11.78750	11.78750		11.20	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.13030		12.13030		12.19570	12.19570		12.54	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.65550		1.65550		1.66260	1.66260		9.58	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.67340		1.67340		1.68110	1.68110		11.51	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.84481		123.84481		123.81374	123.81374			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.25299		124.25299		124.22127	124.22127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.48108		85.71305		9.45643	85.90001			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.57303		83.22549		9.54761	83.41518			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.66164		84.55135		9.63496	84.74733			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	457.75400		457.75400		458.35900	458.35900			0.00	0	507.00
GOVI	On 06/11/2014	GOVI	464.68200		464.68200		465.29600	465.29600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	472.07700		472.07700		472.71800	472.71800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.88270		116.88270		116.51606	116.51606			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.66621		118.66621		118.29388	118.29388			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.14128		122.14128		121.20280	121.20280			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	124.00497		124.00497		123.05205	123.05205			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	119.44266		119.44266		119.41242	119.41242			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	119.91974		119.91974		119.88886	119.88886			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.42118		126.42118		126.38831	126.38831			72,060,072.60	570	2,720.00
I2050	On 06/11/2014	Bond Future	128.34983		128.34983		128.31681	128.31681			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	215.42200		215.42200		215.35300	215.35300			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	218.70900		218.70900		218.63800	218.63800			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.21500		222.21500		222.15100	222.15100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.48400		584.48400		584.25400	584.25400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.37200		593.37200		593.14100	593.14100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.66706		141.66706		141.63313	141.63313			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.83000		94.17000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.88000		94.12000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.04000		93.96000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.09000		93.91000		6.07000	93.93000			0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.22000	93.78000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.27000	93.73000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.41000	93.59000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.66000	93.34000		6.64000	93.36000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.83000	93.17000		6.81000	93.19000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.98000	93.02000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.14000	92.86000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.28000	92.72000		7.26000	92.74000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.83400	8.83400		8.88620	8.88620		7.44	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	8.91320	8.91320		8.96330	8.96330		8.17	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36340	1.36340		1.36580	1.36580			204,510.00	150	375.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36340	1.36340		1.36580	1.36580			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.88060	9.88060	0.10120	9.82950	9.82950		11.76	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.69403	112.54218		6.69561	112.54046		1.10	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.87852	107.43286		6.88075	107.43098		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.09805	109.14506		7.09421	109.14733		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.09928	120.00015		8.07434	120.21712		10.70	170,400,213.00	1,420	49,410.00
R186	On 07/08/2014	8.25	Call	3,031.90000	3.03190		3,177.89000	3.17789	3,031.900	10.70	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	626.82000	0.62682		597.58000	0.59758	626.820	10.93	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	353.00000	0.35300		335.90000	0.33590	353.000	11.04	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	158.08000	0.15808		150.23000	0.15023	158.080	11.18	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.16668	121.81689		8.14086	122.03696		10.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	859.97000	0.85997		830.08000	0.83008	859.970	11.12	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.22681	118.46073		8.19949	118.68898		10.98	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future	284.49092	284.49092		284.40353	284.40353			0.00	0	1,244.00
R197	On 06/11/2014		Bond Future	288.83126	288.83126		288.74247	288.74247			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014		Bond Future	6.09623	102.14022		6.08924	102.14272		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014		Bond Future		228.24398	228.24398	228.68907	228.68907		10.28	0.00	0	44,590.00
R202	On 06/11/2014		Bond Future		231.72620	231.72620	232.17777	232.17777			0.00	0	0.00
R202	On 07/12/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014		Bond Future		7.96046	102.18019	7.93544	102.33218		8.78	0.00	0	12,167.00
R2023	On 06/11/2014		Bond Future		8.03743	99.80624	8.01137	99.96041		9.09	0.00	0	0.00
R2023	On 05/02/2015		Bond Future		8.10804	101.39578	8.08016	101.55632		8.96	0.00	0	0.00
R2023	On 28/02/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014		Bond Future		7.23226	106.12732	7.21188	106.18390		3.36	0.00	0	24,254.00
R203	On 07/08/2014	6.84	Call		237.12000	0.23712	255.01000	0.25501	237.120	3.30	0.00	0	46.00
R203	On 06/11/2014		Bond Future		7.34382	103.57026	7.32145	103.62759		3.30	0.00	0	0.00
R203	On 06/11/2014	6.84	Call		397.71000	0.39771	416.71000	0.41671	397.710	3.21	0.00	0	45.00
R203	On 06/11/2014	6.98	Call		513.61000	0.51361	536.11000	0.53611	513.610	3.23	0.00	0	14.00
R203	On 05/02/2015		Bond Future		7.44813	105.22004	7.42161	105.28228		3.24	0.00	0	0.00
R203	On 05/02/2015	7.69	Call		1,455.66000	1.45566	1,494.39000	1.49439	1,455.660	3.27	0.00	0	55.00
R203	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014		Bond Future		8.65012	94.76826	8.62532	94.96963			0.00	0	4,308.00
R2030	On 06/11/2014		Bond Future		8.72124	96.20364	8.69567	96.40803			0.00	0	0.00
R2030	On 05/02/2015		Bond Future		8.78737	93.72872	8.76052	93.94001			0.00	0	0.00
R2037	On 07/08/2014		Bond Future		8.89212	96.48628	8.86732	96.71892			0.00	0	10,102.00
R2037	On 06/11/2014		Bond Future		8.96071	97.94779	8.93521	98.18375			0.00	0	0.00
R2037	On 05/02/2015		Bond Future		9.02487	95.25027	8.99820	95.49378			0.00	0	0.00
R204	On 07/08/2014		Bond Future		7.43534	103.19128	7.41001	103.28539		4.93	0.00	0	24,816.00
R204	On 07/08/2014	7.78	Put		432.18000	0.43218	410.73000	0.41073	432.180	5.00	0.00	0	530.00
R204	On 06/11/2014		Bond Future		7.52846	104.75346	7.50132	104.84892		4.66	0.00	0	0.00
R204	On 06/11/2014	7.99	Put		672.26000	0.67226	646.77000	0.64677	672.260	4.72	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future		7.61089	102.38644	7.58050	102.48736		4.80	0.00	0	0.00
R204	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014		Bond Future		8.97595	101.52930	8.95109	101.78678			0.00	0	14,129.00
R2048	On 06/11/2014		Bond Future		9.04377	98.63965	9.01819	98.90100			0.00	0	0.00
R2048	On 05/02/2015		Bond Future		9.10768	100.21078	9.08097	100.48013			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014		Bond Future		7.62533	98.90077	7.60018	99.00980		6.28	0.00	0	34,069.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future			7.70930		100.39835		7.68271	100.50891		6.10	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.78524		98.35577		7.75605	98.47194		6.23	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.77658		97.21571		7.75148	97.33987		7.32	0.00	0	11,982.00
R208	On 07/08/2014	Bond Future	8.28	Put	433.04000		0.43304		412.41000	0.41241	433.040	7.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.85762		95.28898		7.83130	95.41488		7.43	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	779.03000		0.77903		751.77000	0.75177	779.030	7.59	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.93020		96.80684		7.90173	96.93845		7.32	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.78957		77.87572		8.76472	78.06905		16.01	0.00	0	24,623.00
R209	On 06/11/2014	Bond Future			8.85437		75.90795		8.82883	76.10417		16.74	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	2,217.76000		2.21776		2,305.79000	2.30579	2,217.760	16.48	266,131.20	120	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,781.66000		3.78166		3,901.84000	3.90184	3,781.660	16.71	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,982.62000		3.98262		4,106.14000	4.10614	3,982.620	16.74	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,189.74000		4.18974		4,316.54000	4.31654	4,189.740	16.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,537.14000		1.53714		1,493.44000	1.49344	1,537.140	17.06	368,913.60	240	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,381.26000		1.38126		1,341.36000	1.34136	1,381.260	17.11	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	824.58000		0.82458		799.20000	0.79920	824.580	17.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	767.09000		0.76709		743.29000	0.74329	767.090	17.38	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	709.42000		0.70942		687.19000	0.68719	709.420	17.38	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.91383		77.11728		8.88720	77.31954		16.55	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			171.93262		171.93262		171.89039	171.89039			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.51633		172.51633		172.47320	172.47320			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			129.24759		129.24759		129.21831	129.21831			0.00	0	390.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/11/2014	Bond Future		131.21989	131.21989		131.18997	131.18997			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		134.71247	134.71247		134.67946	134.67946			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future		136.76817	136.76817		136.73453	136.73453			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.64826	88.76637		8.62341	88.96051		13.94	0.00	0	24,188.00
R213	On 06/11/2014	Bond Future		8.71834	86.56876		8.69274	86.76584		14.62	0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.78384	87.94759		8.75702	88.15113		14.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future		8.91434	78.49720		8.89460	78.65643		16.67	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future		8.98025	76.39716		8.95997	76.55871		17.54	0.00	0	0.00
R214	On 05/02/2015	Bond Future		9.04216	77.61394		9.02093	77.78104		17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		20,286.32000	20,286.32000		20,388.02000	20,388.02000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.93990	4.93990		4.96510	4.96510		6.18	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.90450	4.90450		4.92770	4.92770		9.02	0.00	0	0.00

Total for Derivatives : **1,098,738,830.55** **345,542** **3 672 994.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.03868		0.00000	101.02149			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.09000	102.87451		7.09000	102.85504			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.26401		0.00000	101.24448			0.00	0	500,000,000.00
AA05	On 22/03/2019	Spot Bond		8.53500	104.51988		8.51000	104.59511			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.84858		0.00000	100.82850			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.17000	102.70283		9.14500	102.80469			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.05924		0.00000	100.03682			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.15060		0.00000	100.12800			0.00	0	100,000,000.00
AB013	On 21/11/2018	Spot Bond		9.40000	96.18785		9.37500	96.25147			0.00	0	730,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.39000	101.91088		7.39000	101.89079			14,780,000,000.00	2,000,000	220,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.49450		0.00000	100.47227			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.73000	104.62038		8.71000	104.64820			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.45000	135.60005		1.45000	135.54570			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.20000	267.27766		2.20000	272.89811			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.03838		0.00000	100.01923			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.80687		0.00000	101.78813			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.41809		0.00000	101.39814			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.47707		0.00000	101.45629			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.51624		0.00000	101.49491			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.97459		0.00000	100.95599			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.07729		0.00000	101.05915			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.90804		0.00000	100.88921			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.85000	105.05999		7.85000	105.03800			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.24272		0.00000	102.21971			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.74500	102.06450		7.74000	102.04511			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.59496		0.00000	101.57460			0.00	275,000,000	275,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	102.06324		0.00000	102.04177			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.05963		0.00000	101.03679			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.90641		0.00000	100.88473			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.11948		0.00000	101.09630			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.35006		0.00000	101.32883			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.50674		0.00000	101.48343			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.99774		0.00000	101.97514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19	On 25/09/2018	Spot Bond	0.00000	101.70010	0.00000	101.67331				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	127.92255	2.90000	127.86633				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.20000	115.68305	4.20000	115.62813				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.95000	102.10442	4.95000	102.05374				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	105.89191	5.85000	105.83679				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.13000	113.81989	11.11000	113.82489				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.44383	0.00000	101.41056				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.53912	0.00000	101.51230				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.61885	0.00000	101.59066				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.69608	0.00000	101.66652				0.00	160,000,000	80,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.70000	111.86466	4.70000	111.80997				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.37498	100.00000	65.21660				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.94000	168.70425	1.94000	168.63439				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.98120	2.76000	159.91136				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	173.39613	1.97000	173.32413				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76500	181.38085	1.75000	181.71938				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.12625	75.04779	8.10625	75.08278				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.12625	75.04779	8.10625	75.08278				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000	0.00000	90.45000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.33840	0.00000	101.31771				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000	0.00000	93.26000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000	0.00000	92.16000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.89000	0.00000	92.89000				0.00	0	0.00

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	88.59000	0.00000	88.59000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	88.06000	0.00000	88.06000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.95414	0.00000	100.93493		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.84236	0.00000	100.82290		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	87.58000	0.00000	87.58000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.28500	104.58716	7.28000	104.56937		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	88.57000	0.00000	88.57000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	90.76000	0.00000	90.76000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.16344	0.00000	101.14416		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.38000	110.13535	7.38000	110.11366		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.87155	0.00000	100.85052		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	85.69000	0.00000	85.69000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	85.49000	0.00000	85.49000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.46000	106.64330	2.49000	106.29549		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.42000	155.88854	2.42000	155.82198		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.36500	206.38967	2.35000	209.80089		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	84.91000	0.00000	84.91000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.50000	91.60211	9.47500	91.71575		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	94.51000	0.00000	94.51000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000	0.00000	98.31000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	103.28946	0.00000	103.26691				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000	0.00000	90.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.26000	0.00000	101.01000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.69000	0.00000	112.66500				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.49500	111.82889	9.47000	111.99120				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.64000	0.00000	110.61500				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.44000	112.24926	9.41500	112.41269				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.87500	90.32851	8.85000	90.42487				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000	0.00000	101.56000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000	0.00000	99.57000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.53500	111.52463	9.51000	111.68613				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.62327	0.00000	101.60223				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.58407	0.00000	100.56287				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.33000	106.87550	8.31000	106.91796			29,155,000,000.00	3,500,000	1,060,000,000.00	
ABS11	On 09/04/2021	Spot Bond	8.88000	104.02530	8.85500	104.12952			1,776,000,000,000.00	200,000,000	700,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.04000	101.71148	7.04000	101.69236			394,240,000,000.00	56,000,000	538,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.87500	96.81902	8.85000	96.90836			17,750,000,000.00	2,000,000	10,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.66000	95.73018	9.63500	95.87592			0.00	0	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	7.74000	104.50874		7.74000	104.48718			154,800,000,000.00	20,000,000	10,000,000.00
ABS11	On 11/06/2014	Spot Bond	2.15000	132.05908		2.15000	132.00359			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.01000	271.24023		2.01000	276.86072			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.39000	127.48502		1.39000	127.43410			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000	130.25815		2.00000	130.20393			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.99184		100.00000	45.87920			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.54000	104.97247		11.54000	104.94047			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.21425		0.00000	100.18644			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.15942		100.00000	4.14934			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.21959		0.00000	100.19111			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.29511		0.00000	100.25715			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.79205		100.00000	24.73199			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.20890		0.00000	100.18176			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.16183		11.00000	63.14378			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.86691		100.00000	15.82847			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.56784		0.00000	101.54487			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.72379		0.00000	101.69852			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.49829		0.00000	101.47635			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.54529		0.00000	101.52265			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.56596		0.00000	101.54302			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.63956		0.00000	102.61615			0.00	0	0.00

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	102.63956		0.00000	102.61615			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.65527		0.00000	102.63171			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.46072		0.00000	101.43933			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.65527		0.00000	102.63171			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.62385		0.00000	102.60058			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.34537		0.00000	89.32671			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.43432		0.00000	101.41332			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.31354		0.00000	101.29254			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.51713		0.00000	101.49491			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.56389		0.00000	101.54097			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.58265		0.00000	101.55946			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.54508		0.00000	101.52244			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.46072		0.00000	101.43933			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.33000	104.75149		9.30500	104.83478			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.63528		0.00000	100.61286			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.32607		0.00000	101.30435			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	83.03004		0.00000	83.00998			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	158.49375		0.00000	158.73995			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	158.52459		0.00000	158.77036			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.49822		0.00000	101.47628			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.18010		0.00000	100.15922			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.18010		0.00000	100.15922			0.00	0	0.00

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	100.03751	0.00000	100.01882				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.45122	0.00000	101.42997				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.43994	0.00000	101.41886				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.53206	0.00000	102.51166				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.89945	0.00000	99.87895				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.53052	0.00000	102.51016				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.61882	0.00000	102.59566				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.21308	0.00000	103.19051				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.49547	0.00000	101.47443				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.56148	0.00000	103.54084				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.35040	0.00000	101.32918				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.50388	0.00000	101.48185				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.47400	0.00000	101.45242				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.32356	0.00000	101.30419				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.29155	0.00000	101.27265				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.35367	0.00000	101.33386				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.47024	0.00000	101.44871				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.40440	0.00000	101.38384				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.32920	0.00000	101.30975				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.34991	0.00000	101.33015				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.88829	10.23000	101.86066				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.37043	0.00000	101.35037				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.33862	0.00000	101.31902				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	115.18066	0.00000	114.84987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	9.47500	105.55170	9.45000	105.62452			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.46453	0.00000	101.44308			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.31057	1.75000	113.17141			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.34803	0.00000	101.32830			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.35161	0.00000	101.33182			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.43914	0.00000	101.41770			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.48593	0.00000	101.46381			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.39232	0.00000	101.37159			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.47658	0.00000	101.45458			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	102.07384	0.00000	102.05432			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.55787	0.00000	103.53720			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.42489	0.00000	103.40559			0.00	1,000,000,000	2,500,000,000.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.49529	0.00000	101.47302			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.72012	0.00000	102.69925			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.47658	0.00000	101.45458			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.43155	0.00000	101.41059			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.51130	0.00000	101.48916			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.53573	0.00000	101.51323			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.33846	0.00000	101.31886			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.36669	0.00000	101.34668			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.54146	0.00000	101.51887			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.52897	0.00000	101.50621			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.63558	0.00000	101.61123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	101.44849	0.00000	101.42693				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.62063	0.00000	101.59649				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	104.00688	0.00000	103.98477				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.63558	0.00000	101.61123				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.26648	0.00000	92.24823				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.56078	0.00000	101.53754				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.56078	0.00000	101.53754				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.34944	0.00000	115.55254				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	116.17615	0.00000	116.38056				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.35486	0.00000	101.33469				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.34175	0.00000	101.32177				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.14980	0.00000	100.13006				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.37734	0.00000	101.35683				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.38296	0.00000	101.36236				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.43914	0.00000	101.41770				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.35673	0.00000	101.33653				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.35486	0.00000	101.33469				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.48133	0.00000	101.45964				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.38542	0.00000	102.36321				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.61372	0.00000	100.59118				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.51863	0.00000	101.50212				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	94.87952	100.00000	94.64350				0.00	0	0.00
ADCP2U	On 04/06/2014	Spot Bond	100.00000	101.77809	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
AER01U	On 18/11/2016	Spot Bond	100.00000		13.75129		100.00000	13.71798			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.13487		0.00000	100.11558			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.14877		0.00000	100.12749			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.15801		0.00000	100.13540			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.71928		0.00000	100.69908			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.79249		0.00000	100.77024			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.88999		0.00000	100.86501			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.69136		0.00000	100.67186			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.06500		98.13306		8.04500	98.14579			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.89480		0.00000	100.86957			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.04350		0.00000	101.01406			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.45500		102.18883		8.43000	102.26326			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.13500		116.18193		9.11000	116.31926			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		90.56841		100.00000	90.27813			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.23000		108.30790		7.23000	108.28700			0.00	0	2,640,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		88.15577		100.00000	87.94786			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.44191		100.00000	12.41437			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.67000		160.43892		2.67000	160.36933			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.61141		0.00000	101.59045			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.45047		0.00000	101.43229			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.83712		0.00000	100.81890			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.40855		0.00000	101.39017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.97234				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.26117	0.00000	101.24239				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.41257	0.00000	101.39183				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.68743	0.00000	101.65992				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.35890	0.00000	101.33387				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	101.41000	0.00000	101.41000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.07000	0.00000	99.07000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.45098	0.00000	101.43193				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.26117	0.00000	101.24239				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.24243	0.00000	101.22393				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.18645	0.00000	101.16643				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.94500	104.52610	8.92000	104.59131				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.32329	0.00000	101.30533				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.71037	0.00000	101.69095				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.05012	0.00000	101.03116				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.44894	0.00000	100.43009				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	99.84419	0.00000	99.82421				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.45000	100.32152	9.42500	100.41626				0.00	0	1,017,400,000.00
BAW2	On 02/10/2015	Spot Bond	7.34500	107.21545	7.34500	107.19431				30,114,500,000.00	4,100,000	39,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	101.27313		0.00000	101.25015			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.15910		0.00000	101.13818			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.72500	101.63323		7.72000	101.61402			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.88000	104.51015		8.86000	104.54336			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.03457	103.38737		11.01772	103.37238			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.03776	102.11641		11.02548	102.09434			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.07144	102.07128		11.05905	102.04935			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.65768		0.00000	101.62879			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.10512	101.99705		11.09261	101.97632			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.84712	101.66573		11.82529	101.69649			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.69706		0.00000	101.66748			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.69706		0.00000	101.66748			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.69713		0.00000	101.66755			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.28457	101.48246		11.26772	101.46705			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.21635	102.07578		11.20336	102.05667			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.03776	102.11641		11.02548	102.09434			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12950	102.23806		11.11151	102.22609			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29392	101.74091		10.28224	101.72611			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.61048		0.00000	101.58241			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.59528		0.00000	101.56702			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.59528		0.00000	101.56702			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.50943		0.00000	101.48270			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	10.83037	101.18605		10.83333	101.15204			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65500	100.30902		11.63500	100.32827			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.54847		0.00000	101.52104			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58000	97.91078		11.56000	97.93369			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.46095		0.00000	101.43551			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.47253		9.28000	101.44696			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.57188		0.00000	101.54404			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34500	100.48130		11.32000	100.46021			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.52505		0.00000	101.49804			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.56408		0.00000	101.53637			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.56408		0.00000	101.53637			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.50631		0.00000	101.47963			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.57871		0.00000	101.55121			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.52948		0.00000	101.51137			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.57871		0.00000	101.55121			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.50943		0.00000	101.48270			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.52393		0.00000	101.49739			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.57881		0.00000	101.55130			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.13783		0.00000	101.11803			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.03457	103.83973		14.01772	103.81613			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.24046	102.67418		15.22989	102.65457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.12488	102.38788		14.11553	102.36160			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.06984		0.00000	102.03310			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.06984		0.00000	102.03310			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.06984		0.00000	102.03310			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.14739		0.00000	102.10926			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.79786		0.00000	101.76600			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.55661		100.00000	16.52520			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.54647		100.00000	21.49370			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.60971		100.00000	19.56169			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.10476		100.00000	12.07512			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11541		100.00000	12.08606			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.63523		100.00000	14.59939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.68118		100.00000	12.65012			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.71200		0.00000	100.69427			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.66766		0.00000	100.64875			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.06930		100.00000	7.03433			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.06930		100.00000	7.03433			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000	177.11427		1.91000	177.04098			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.05500	149.57965		8.03000	150.04835			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.05500	149.89482		8.03000	150.35986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.44000	98.28423		8.41500	98.46098			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.74006		0.00000	101.71866			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.38448		0.00000	101.36421			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.96500	98.43641		7.94000	98.49553			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.49773		0.00000	101.47878			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.71355		0.00000	100.69341			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.72818		0.00000	100.70764			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.77694		0.00000	100.75503			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.82566		0.00000	100.80239			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.96165		0.00000	100.93456			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.53096		0.00000	100.51143			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.55743		0.00000	100.53696			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.56877		0.00000	100.54789			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.57255		0.00000	100.55153			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.61789		0.00000	100.59524			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.67825		0.00000	100.65343			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.37568		100.00000	14.34047			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.37568		100.00000	14.34047			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.35939		0.00000	101.34028			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.46751		0.00000	101.44687			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.49699		0.00000	101.47593			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.43000	102.65344		8.41000	102.67975			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.58541		0.00000	101.56311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	101.74246	0.00000	101.71794				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.27872	100.00000	10.25382				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.27872	100.00000	10.25382				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.21500	103.85711	6.21000	103.84063			124,300,000,000.00		20,000,000	80,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.57857	0.00000	100.63345				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.79350	0.00000	98.77601				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.87311	0.00000	99.85725				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.26466	0.00000	98.24713				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.54504	0.00000	97.52763				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.12247	0.00000	100.10391				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.14202	0.00000	100.12063				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.12037	0.00000	100.10316				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.12652	0.00000	100.10843				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.13766	0.00000	100.11797				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.18376	0.00000	100.15746				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.26015	0.00000	100.22164				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	44.66133	100.00000	44.55313				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.21406	100.00000	20.16456				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.40537	0.00000	101.38504				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.18792	0.00000	100.16605				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.54500	103.13167	7.54000	103.11320				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.53000	110.68309	9.51000	110.70031			20,966,000,000.00		2,200,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.85848	0.00000	100.82825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	9.18000	102.94952		9.16000	102.95984			44,982,000,000.00	4,900,000	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.25500	102.73069		11.23000	102.78343			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.72734		0.00000	100.69867			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.50500	103.82324		11.48000	103.87998			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.34775		0.00000	100.32621			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.42000	100.30181		9.40000	100.32763			50,868,000,000.00	5,400,000	5,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.06076		0.00000	100.10594			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.94500	99.45674		11.92000	99.51831			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.53659		0.00000	100.51519			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.09843		0.00000	102.07003			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.43655		0.00000	100.41588			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20000	93.06037		10.17500	93.13953			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.88500	121.21076		9.86000	121.34200			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.73500	117.19475		9.71000	117.33502			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.06500	116.45315		9.04000	116.61169			0.00	0	600,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.38868		0.00000	102.35810			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78000	102.39339		11.76000	102.39390			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.33870		0.00000	100.31443			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.73086		0.00000	101.70267			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.43209		0.00000	100.40245			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.34934		0.00000	101.31134			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.54230		0.00000	101.49887			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	102.04009		0.00000	102.01536			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	99.88938		0.00000	99.86680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.28749		0.00000	100.25048			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.28452		0.00000	100.24788			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.30020		0.00000	100.26159			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.32192		0.00000	100.29811			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.49832		0.00000	101.47638			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.49335		0.00000	102.47461			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.91915		0.00000	101.89213			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.08633		10.11000	104.05798			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.91915		0.00000	101.89213			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.02185		0.00000	101.00155			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	117.43327		2.76000	117.38196			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	117.37492		3.14000	117.32248			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.97443		8.25000	101.95203			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	101.91915		0.00000	101.89213			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	101.91915		0.00000	101.89213			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.96756		3.10000	116.91553			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.80088		2.40000	116.75111			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	102.12553		0.00000	102.09433			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	101.09628		0.00000	101.07882			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.84716		0.00000	100.82760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.44000	101.10898		8.44000	101.08615			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.92568		0.00000	100.90573			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.91293		0.00000	100.89325			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.73998		0.00000	100.71910			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.75259		0.00000	100.73136			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.49000	101.21264		8.49000	101.18965			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.49000	101.21264		8.49000	101.18965			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.54000	104.36116		8.54000	104.33719			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.53592		0.00000	101.51342			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.69753		0.00000	101.67265			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.79313		0.00000	100.77354			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.79313		0.00000	100.77354			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	101.85781		100.17539	101.59553			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	102.06633		0.00000	102.03723			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.28147		0.00000	100.26058			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.55768		0.00000	101.53487			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.03701		0.00000	100.01859			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.03945		0.00000	100.01976			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.37539		9.35000	102.34955			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.37539		9.35000	102.34955			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.03694		0.00000	100.01852			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.03705		0.00000	100.01858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246		On 24/02/2017	Spot Bond	0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.06168		0.00000	100.03073			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.43821		0.00000	101.41878			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.06047		0.00000	100.03014			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.21430		0.00000	101.19490			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.21430		0.00000	101.19490			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.59754		0.00000	101.19490			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.59754		0.00000	101.19490			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.59754		0.00000	101.19490			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.24519		0.00000	101.22530			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.29650		0.00000	101.27578			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.29650		0.00000	101.27578			0.00	0	1,100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.94916		0.00000	101.27578			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.94916		0.00000	101.27578			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.94916		0.00000	101.27578			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.30508		0.00000	101.28422			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.27500	103.06094		9.25000	103.13213			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.17113		0.00000	100.15208			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.57660		0.00000	100.55567			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.75209		0.00000	101.72641			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.05974		0.00000	100.02986			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.42042		0.00000	101.39926			0.00	100,000,000	100,000,000.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.41105		0.00000	101.39004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	101.43256	0.00000	101.41158				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.12103	0.00000	100.02111				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.04506	0.00000	100.02260				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.42879	0.00000	101.40787				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.99281	0.00000	104.97206				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.76040	0.00000	101.68557				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.26757	0.00000	101.24799				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.19132	0.00000	101.17197				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.37360	0.00000	101.35314				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.58883	0.00000	101.56517				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.58883	0.00000	101.56517				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.58883	0.00000	101.56517				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.58883	0.00000	101.56517				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.33556	0.00000	100.31381				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.96030	0.00000	99.94028				0.00	0	600,000,000.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.75845	0.00000	101.73481				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.49365	0.00000	101.46975				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.75732	0.00000	103.73591				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.35857	0.00000	101.33492				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.47652	0.00000	101.45290				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.22065	0.00000	101.19672				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.64305	0.00000	101.61898				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.35861	0.00000	101.33496				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.35861	0.00000	101.33496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299		On 30/06/2017	Spot Bond	0.00000	101.35313		0.00000	101.32916			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	120.47353		0.00000	120.26935			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	103.13076		0.00000	103.10837			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	121.04199		0.00000	120.73033			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	119.91513		0.00000	119.72961			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	120.64165		0.00000	120.38830			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	117.17790		0.00000	117.00407			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	117.44630		0.00000	117.20749			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.32095		0.00000	100.29796			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.78000	93.58236		10.75500	93.68615			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.30000	95.07412		11.27500	95.17685			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.29052		0.00000	101.26766			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.65802		0.00000	101.63333			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.31355		0.00000	100.29109			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.71168		0.00000	100.69042			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.64372		0.00000	100.62037			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.65777		8.80500	100.63421			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.44849		0.00000	101.42693			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.36283		0.00000	102.34100			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	113.81237		0.00000	113.81237			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.51775		0.00000	101.49515			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.54581		0.00000	101.52279			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.65429		0.00000	101.62964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	101.50910	0.00000	101.48635		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	102.11256	0.00000	102.08076		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	102.11256	0.00000	102.08076		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	102.11256	0.00000	102.08076		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	101.72392	0.00000	101.69865		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	101.19662	0.00000	101.17814		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.65013	0.00000	100.63177		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.29052	0.00000	101.26766		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	103.69089	0.00000	103.69089		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	103.73520	0.00000	103.73520		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	101.23060	0.00000	101.21115		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.62038	0.00000	100.59864		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	101.92885	0.00000	101.90008		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.29835	0.00000	101.27535		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	102.19789	0.00000	102.16562		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	101.79884	0.00000	101.77246		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	101.36669	0.00000	101.34669		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	101.60193	0.00000	101.57807		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.61418	0.00000	100.59267		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.32599	0.00000	100.30542		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	101.22179	0.00000	101.20248		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	101.25921	0.00000	101.23690		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.58574	0.00000	100.56505		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.05245	0.00000	100.02622		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN352	On 24/02/2017	Spot Bond		0.00000	100.05245		0.00000	100.02622			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.97948			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.19546		0.00000	102.16267			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	100.05636		0.00000	100.02817			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.05453		0.00000	100.02726			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.59173		0.00000	100.57025			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.70713		0.00000	100.68600			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.31364		0.00000	101.29408			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.88947		10.55000	101.80411			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.96000	105.53376		9.93500	105.60864			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.39317		0.00000	101.37214			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.55035		0.00000	100.52492			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.10000	107.29697		12.07500	107.34095			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.57360		0.00000	100.54711			0.00	1,000,000,000	1,250,000,000.00
CLN367	On 06/08/2023	Spot Bond		12.13000	106.88691		12.10500	106.91760			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.56000	106.28140		10.53500	106.31786			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.57360		0.00000	100.54711			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.64048		0.00000	100.61805			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.84342		0.00000	101.81708			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.33951		0.00000	101.31541			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.02175		0.00000	100.99745			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.86752		0.00000	100.84607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000	100.84379	0.00000	100.82002				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.50000	102.95695	9.47500	102.98754				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.96261	0.00000	100.93330				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.01966	7.01000	39.01242				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	156.02733	0.00000	156.93617				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	8.44000	136.17724	8.41500	136.32775				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.05500	149.57965	8.03000	150.04835				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.05500	149.89482	8.03000	150.35986				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.23573	0.00000	90.21658				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.15224	0.00000	90.13293				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.05630	0.00000	101.03403				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.05630	0.00000	101.03403				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.55469	0.00000	101.53191				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.44944	0.00000	101.42821				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.47017	0.00000	101.44864				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.04925	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.47658	0.00000	101.45458				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.71168	0.00000	100.69042				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.33801	0.00000	101.31808				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.86445	0.00000	100.84354				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.87624	0.00000	100.85548				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.04351	0.00000	100.02167				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.98033	0.00000	100.95716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.99000		105.78330		8.99000	105.75781			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.88000		100.20519		8.86000	100.24792			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.11000		111.94946		10.08500	112.07693			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.34000		108.53786		8.34000	108.51350			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.70000		107.20268		9.67500	107.30212			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09000		95.69737		10.06500	95.81050			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.78500		97.34679		10.76000	97.49136			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.78500		90.32873		10.76000	90.46897			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.17742		0.00000	100.15936			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.99973		0.00000	99.98034			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		99.90470		0.00000	99.88521			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.51029		0.00000	100.49003			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02000		104.30474		10.99500	104.41476			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.11000		100.00000	12.08067			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.60129		0.00000	100.58289			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15500		97.38570		8.13500	97.42074			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.03267		0.00000	100.01634			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		99.90064		0.00000	99.88411			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.11442		0.00000	100.09805			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.56868		0.00000	101.54868			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.37521		0.00000	100.35815			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.38517		0.00000	101.35223			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.92512		0.00000	101.89641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	101.15595	0.00000	101.12212				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.53412	0.00000	101.50590				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.60862	0.00000	101.57902				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22000	113.85102	7.22000	113.82884				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.35000	107.75529	8.32500	107.84604				266,365,000,000.00	31,900,000	3,560,400,000.00
DV23	On 27/02/2023	Spot Bond	8.84000	109.42617	8.81500	109.55725				185,640,000,000.00	21,000,000	4,810,100,000.00
DV24	On 18/02/2024	Spot Bond	8.95000	107.36364	8.92500	107.50311				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.53500	107.15541	9.51000	107.33022				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.30975	0.00000	101.29272				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.35713	0.00000	101.33984				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.16371	0.00000	100.14454				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.27201	0.00000	101.25388				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.00000	130.70497	7.97500	130.81658				0.00	0	2,037,950,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.17276	0.00000	102.14029				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	134.18721	0.10000	134.13837				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.85000	122.38020	1.85000	122.32987				0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.86000	110.04434	1.86000	109.99905				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.00500	109.17707	2.00500	109.13162				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.60000	107.86490	9.57500	107.95472				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45000	108.50046	9.42500	108.60157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.83500	101.98569		9.81000	102.11700			0.00	0	200,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.22500	95.34340		10.20000	95.42845			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.38500	102.50569		10.36000	102.59800			0.00	0	4,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.17839		0.00000	100.15760			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.35108		0.00000	101.33309			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.35571		0.00000	100.33708			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.15794		0.00000	100.14037			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.15914		0.00000	100.14143			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	30,000,000.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	74.73285		100.00000	74.58515			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.82431		3.00000	127.76777			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.40000	106.74193		11.40000	106.70924			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.12121		0.00000	105.09823			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.68919		0.00000	100.66548			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.49089		0.00000	101.46838			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.92500	97.14126		9.90000	97.19240			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.14117		0.00000	101.11981			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.97863			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.20558		0.00000	100.18187			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.18982		0.00000	100.16786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.18306		0.00000	100.16269			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.20918		0.00000	100.18507			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.20091		0.00000	100.17855			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.17646		0.00000	100.15598			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.18138		0.00000	100.16036			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.16993		0.00000	100.15102			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.17710		0.00000	100.15739			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.16849		0.00000	100.14975			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.17447		0.00000	100.15505			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.81500	102.97658		6.81500	102.95772			0.00	0	3,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.67000	106.18181		7.64500	106.24562			2,632,727,500,000.00	343,250,000	7,871,500,000.00
ES23	On 25/01/2023	Spot Bond	8.37000	113.27628		8.34500	113.41242			683,015,436,000.00	81,602,800	8,309,030,600.00
ES26	On 02/04/2026	Spot Bond	8.64500	95.36151		8.62000	95.51558			598,234,000,000.00	69,200,000	13,189,100,000.00
ES33	On 15/09/2033	Spot Bond	9.40000	84.70814		9.37500	84.87937			702,180,000,000.00	74,700,000	111,763,000,000.00
ES42	On 25/04/2042	Spot Bond	9.64500	89.73676		9.62500	89.88812			0.00	0	7,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.18562		0.00000	100.16403			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.19158		0.00000	100.16930			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.03804		0.00000	100.01916			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.81819		0.00000	100.79799			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.26215		0.00000	101.24198			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	99.99997		0.00000	99.98300			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.87480		0.00000	100.85666			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.43392		0.00000	101.41553			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.91541		100.00000	10.88896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.62258	100.00000	10.59685				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.41544	0.00000	101.39523				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.47413	0.00000	101.45310				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.59148	0.00000	101.56876				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.70875	0.00000	101.68435				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.64000		102.44988	6.64000	102.43161				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.34500		100.59505	9.32000	100.65941				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.39595	0.00000	101.37813				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.39588	0.00000	101.37806				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.70245	0.00000	100.68072				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.80217	0.00000	103.77998				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.14500		108.18620	11.12000	108.24337				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.10674	0.00000	100.08147				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		129.36695	2.10000	129.31275				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000		270.60992	2.04000	276.23042				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.17000		109.61410	2.20000	109.25640				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000		156.24923	2.40000	156.18261				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25500		212.79554	2.24000	213.16872				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.65000		109.78914	7.65000	109.76674				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.91400		60.24539	7.91500	60.22808				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47700		38.03239	9.47700	38.02213				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.74022	9.71000	36.73010				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.94941	0.00000	104.91670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	0.00000	100.05941	0.00000	100.02962		0.00		0	0.00	
FRC105	On 24/02/2017	Spot Bond	0.00000	100.05772	0.00000	100.02878		0.00		0	0.00	
FRC106	On 24/02/2017	Spot Bond	0.00000	100.05772	0.00000	100.02878		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	102.33024	0.00000	102.30214		0.00		0	0.00	
FRC108	On 24/02/2017	Spot Bond	0.00000	100.05672	0.00000	100.02829		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	101.74270	0.00000	101.71716		0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	102.00354	0.00000	101.97533		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	101.49837	0.00000	101.47643		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	101.65251	0.00000	101.62830		0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	102.06932	0.00000	102.05282		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	101.97410	0.00000	101.94631		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	101.63558	0.00000	101.61123		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	101.55517	0.00000	101.53201		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	101.77575	0.00000	101.74929		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	101.60754	0.00000	101.58359		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	101.71410	0.00000	101.68856		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.13024		0.00000	102.09845			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.06501		0.00000	102.03419			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	16.06929		100.09221	16.03033			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.45224		0.00000	101.43061			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.87482		0.00000	112.59630			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.73492		0.00000	101.70949			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.94910		0.00000	101.92050			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.05297		0.00000	100.02644			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.57906		0.00000	105.51453			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.61483		0.00000	101.59117			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	101.63365	0.00000	101.60972				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.48516	0.00000	101.46342				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.52336	0.00000	101.50068				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.01839	0.00000	101.98828				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.41029	0.00000	101.39202				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.39213	0.00000	101.37385				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.49529	0.00000	101.47302				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.34914	13.22500	55.32958				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.40543	0.00000	101.38451				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.40730	0.00000	101.38635				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.09959	0.00000	102.06877				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.47471	0.00000	101.45274				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.41500	97.48373	3.44500	97.16648				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.54207	0.00000	101.51911				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.54207	0.00000	101.51911				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.08081	0.00000	102.05804				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.29052	0.00000	101.26766				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.54727	0.00000	99.52473				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.98576	0.00000	102.93363				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.44849	0.00000	101.42693				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.41292	0.00000	101.39188				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.54453	0.00000	100.51937				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.66737	0.00000	101.64253				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.32258	0.00000	100.30223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.53871	0.00000	100.51382				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.68760	0.00000	100.66352				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.92512	0.00000	101.89641				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.50840	0.00000	101.48592				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.92325	0.00000	101.89457				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.39607	0.00000	101.37528				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.07316	0.00000	100.03657				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.52336	0.00000	101.50068				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.52336	0.00000	101.50068				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.41575	0.00000	101.39662				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.10568	0.00000	101.08572				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.16970	0.00000	101.14859				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.94310	0.00000	100.92396				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.94310	0.00000	100.92396				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.16931	0.00000	101.14539				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.92790	0.00000	100.90866				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.92391	0.00000	100.90475				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.91038	0.00000	100.89118				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.91298	0.00000	100.89373				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.87372	0.00000	100.85216				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.79041	0.00000	100.77089				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.87372	0.00000	100.85216				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.78707	0.00000	100.76764				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000	100.47788	0.00000	100.45531				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.13149	0.00000	100.10956				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.83027	0.00000	100.80684				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.62042	0.00000	101.59668				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.61106	0.00000	101.58746				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.75184	0.00000	101.72944				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.37621	0.00000	101.35607				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.63293	0.00000	100.61060				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000	118.87572	3.34000	118.82190				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.64113	0.00000	101.61708				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.65804	0.00000	101.63374				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000	119.03701	3.32000	118.98318				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.73000	123.56605	1.73000	123.54484				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000	118.87572	3.34000	118.82190				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.71000	123.24873	2.71000	123.19503				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.78000	127.75344	2.78000	127.72787				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.71281	0.00000	100.68771				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.70560	0.00000	101.63758				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.20365	0.00000	102.17260				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.24287	0.00000	102.21127				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.42309	0.00000	101.40225				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.62989	0.00000	101.60601				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.65329	0.00000	104.60978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86		On 20/12/2016	Spot Bond	0.00000	101.90786		0.00000	101.87988			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	101.83652		0.00000	101.80959			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.56639		0.00000	101.54307			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	102.04671		0.00000	102.01788			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	101.56452		0.00000	101.54122			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	103.96511		0.00000	103.89933			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	97.91578		0.00000	97.85049			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	97.90286		0.00000	97.69726			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	101.36454		0.00000	101.34611			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.84095		100.00000	9.81711			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	16.61523		100.00000	16.57498			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.85000	145.02099		4.85000	144.94971			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	101.10541		0.00000	101.08756			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	101.44303		0.00000	101.42583			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	102.61970		0.00000	102.60187			0.00	58,523,200	317,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.45480		0.00000	102.43661			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	102.07654		0.00000	102.05718			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	101.41561		0.00000	101.39695			0.00	0	10,000,000.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	101.26117		0.00000	101.24239			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.22926		0.00000	100.21011			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	95.71867		0.00000	95.67836			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.38000	131.53874		2.42000	130.51795			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.68701		0.00000	100.66761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		100.99021		10.38000	100.96179			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.99021		10.38000	100.96179			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.79000		0.00000	102.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.47547		0.00000	100.45878			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.65138		0.00000	100.62775			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.52000		106.18328		2.56000	105.37812			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56500		203.49391		2.55000	203.84439			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.49000		106.75739		2.53000	105.94710			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.89121		0.00000	100.87481			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59500		202.62068		2.58000	202.96905			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.72897		0.00000	100.70345			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.27000		108.57928		2.30000	108.22502			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.55000		260.15733		2.55000	265.77770			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.05000		270.40021		2.05000	276.02070			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.77000		255.79750		2.77000	261.41786			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		126.12951		2.47000	126.07539			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.59366		0.00000	100.57269			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		126.27529		2.00000	126.22273			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.77519		0.00000	100.75333			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.04943		0.00000	101.02858			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.47551		0.00000	100.45410			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36000		106.28362		2.40000	105.36331			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.86640		104.97509	14.82879			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.80589		101.07593	21.75256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		13.25257		100.44759	13.22034			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.33487		0.00000	101.31683			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.06119		100.76967	20.01225			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	2.08500		113.64016		2.07000	113.95195			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.13000		110.03113		2.16000	109.67204			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.43812		0.00000	98.43702			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.16000		109.71819		2.19000	109.36014			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		99.99975		0.00000	99.97807			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000		344.60092		2.25000	344.45525			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.01000		0.00000	100.99403			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.42442		0.00000	100.40211			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.40163		0.00000	100.38064			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.38136		0.00000	100.36122			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.01924		0.00000	99.99983			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		99.98059		0.00000	99.96120			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.02121		0.00000	101.00006			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.85500		102.66896		5.85000	102.65408			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.73000		103.30672		6.73000	103.28813			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.53000		102.56637		7.53000	102.54577			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88000		103.46026		7.86000	103.49639			0.00	0	116,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.05500		109.25375		8.03000	109.31627			0.00	0	0.00

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	8.54000	102.28762		8.51500	102.37321			22,204,000,000.00	2,600,000	956,800,000.00
FRX20	On 01/10/2020	Spot Bond	8.73000	101.43859		8.70500	101.53501			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.32000	92.59255		9.25500	92.93081			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.46500	113.43478		9.44000	113.58008			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.71500	99.87672		9.63000	100.39935			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.00500	98.42819		9.98000	98.59690			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.28000	79.76813		10.26000	79.89703			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.21616		0.00000	101.19836			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.26324		0.00000	101.24475			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.28206		0.00000	101.26329			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.32906		0.00000	101.30960			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.40429		0.00000	101.38373			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.46070		0.00000	101.43931			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.70502		0.00000	101.68003			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.13585		0.00000	100.11786			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.14297		0.00000	100.12409			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.14931		0.00000	100.12963			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.15085		0.00000	100.13097			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.15510		0.00000	100.13469			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.16152		0.00000	100.14030			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.16687		0.00000	100.14497			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.19034		0.00000	100.16547			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.24506		0.00000	101.22478			0.00	0	0.00

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	100.98481		0.00000	100.96405			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.23000	101.82831		9.21000	101.85296			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.37651		0.00000	100.36014			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.67209		0.00000	99.65569			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.00620		0.00000	98.98991			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	100.61091		0.00000	100.59210			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.62417		0.00000	100.60495			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.64981		0.00000	100.62981			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.68159		0.00000	100.66062			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.72568		0.00000	100.70335			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	101.58177		0.00000	101.56161			0.00	10,000,000	5,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.04800		0.00000	101.02864			0.00	0	18,100,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.84634		0.00000	100.82632			0.00	0	1,530,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.79605		0.00000	102.77769			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.12967		0.00000	101.11166			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.54871		0.00000	101.52865			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.14769		0.00000	100.12549			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.03292		0.00000	100.01655			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000	33.01264		100.00000	32.76800		8,500,000,000,000,000.00	85,000,000,000	10,000,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.37364		0.00000	101.35240			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.80502		0.00000	100.78016			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.18413		0.00000	101.16550			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.50871		0.00000	101.48862			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.51275		0.00000	100.49227			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.52016		0.00000	100.49952			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.54201		0.00000	100.52559			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.32795		0.00000	100.31155			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.73321		0.00000	100.71253			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.01961	99.05070		8.01961	99.02916			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.76738		0.00000	100.74574			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.37238	104.41639		8.37238	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.81128		0.00000	100.78842			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.82270	104.41639		8.82270	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	100.86491	0.00000	100.84055				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	100.85373	0.00000	100.83266				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.95717	0.00000	100.93455				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.99200	0.00000	100.96855				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.19330	0.00000	100.17093				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.70252	9.89000	102.67513				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.08000	111.12621	8.05500	111.22776				6,527,832,000,000.00	807,900,000	5,627,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000	274.84503	1.84000	280.46558				920,000,000,000.00	500,000,000	29,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.84000	274.84503	1.84000	280.46558				6,716,000,000,000.00	3,650,000,000	2,500,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.38000	101.79746	9.38000	101.77168				16,884,000,000.00	1,800,000	31,075,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.30000	102.50636	9.27500	102.70988				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	59.65299	100.00000	59.50848				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.48669	100.00000	15.44918				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	88.35436	100.00000	88.07475				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	41.49439	100.00000	41.39276				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.18069	100.00000	21.12882				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.68475	100.00000	13.65160				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	63.20717	100.00000	63.05064				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.52000	116.61699	1.55000	116.23596				29,678,912,000,000.00	19,525,600,000	78,670,100,000.00
I2038	On 31/01/2038	Spot Bond	1.76000	121.95285	1.80000	121.00603				50,918,208,000,000.00	28,930,800,000	50,113,062,400.00
I2046	On 31/03/2046	Spot Bond	1.96000	118.03025	1.96000	117.98132				40,204,304,000,000.00	20,512,400,000	56,518,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.99000	126.32052		1.99000	126.26798			252,186,730,000,000.00	26,727,000,000	88,243,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.95000		0.00000	93.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.54000	104.26092		7.54000	104.23996			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.28869		0.00000	102.26945			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.53109		0.00000	101.51116			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.04000	104.30704		8.04000	104.28470			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13000	107.96095		8.11000	108.00432			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.17160		0.00000	100.15166			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.70000	116.48848		4.70000	116.43156			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.86000	103.06469		7.86000	103.04274			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.42605		0.00000	100.40680			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.45088		0.00000	100.43054			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.55000	126.96220		1.55000	126.91092			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000	129.63358		2.07000	129.57937			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.47749		0.00000	101.45985			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.37164		0.00000	102.35315			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25000	102.99087		8.23000	103.03369			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.82145		0.00000	101.80336			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	103.07920		0.00000	103.06076			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.24739		0.00000	100.22755			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.77500	100.59777		8.75000	100.66495			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.19000	94.26385		9.16500	94.34297			22,056,000,000.00	2,400,000	2,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.71521		0.00000	101.69720			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.33000	97.88790		8.31000	97.92958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.24000	102.21869		9.21500	102.30868			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.51546		0.00000	100.49645			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.53065		0.00000	100.51109			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.80000	101.24547		7.80000	101.22407			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.55500	101.06602		8.53000	101.12824			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.58726		0.00000	100.56567			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.27744		0.00000	100.25819			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.90000	103.91525		7.88000	103.94155			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.51500	105.17785		8.49000	105.25095			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.59000	106.94859		9.56500	107.08137			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.08245		0.00000	101.06361			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.62732		0.00000	100.60848			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00414		100.00000	0.00413			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.65945		0.00000	100.64079			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.68880		0.00000	100.66932			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.85000	98.35372		8.82500	98.44898			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.52763		5.00000	100.51406			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.52763		5.00000	100.51406			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.60896		5.00000	101.59510			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.52763		5.00000	100.51406			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.81044		4.00000	100.79959			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.14001		0.00000	102.11435			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.06500		0.00000	102.03992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	0.00000	101.46257		0.00000	101.43666			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	81.16501		100.00000	81.16500			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.42597		9.20000	107.39956			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.25627		0.00000	101.23441			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.25627		0.00000	101.23441			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.20564		0.00000	100.18193			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.74811		100.00000	8.72692			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.63882		0.00000	100.62020			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.40915		0.00000	100.39102			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.28652		0.00000	100.26843			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.54000	101.28344		9.54000	101.25780			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.03599		0.00000	100.01799			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.33626		0.00000	101.31888			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.89355		0.00000	99.86639			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	95.38404		100.00000	95.14256			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	99.82283		100.00000	99.55449			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	97.98512		100.00000	97.72658			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	96.87500		100.00000	96.12404			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	93.21631		100.00000	92.53090			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	88.62114		100.00000	88.00141			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	84.46460		100.00000	83.90150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN431U	On 29/07/2014	Spot Bond	100.00000		99.17355	100.00000	98.36066				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		95.15039	100.00000	94.41279				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		90.22223	100.00000	89.55883				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		85.77465	100.00000	85.17483				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000		97.13453	5.90000	99.91924				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.70989	5.90000	99.69382				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.48540	5.90000	99.46941				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.36299	6.00000	99.34676				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.24951	6.00000	99.23332				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.02333	6.00000	99.00722				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.77840	6.10000	98.76209				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.66438	6.10000	98.64812				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.42157	0.00000	101.39682				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.03457		102.86561	11.01772	102.85070				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.03457		101.71258	11.01772	101.69784				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.47976	0.00000	101.45686				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.21588	0.00000	102.18750				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.45004	0.00000	101.42761				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.96587	6.50000	100.94823				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.58883	0.00000	101.56517				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.09833	0.00000	101.07922				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.43147	0.00000	97.40822				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.44400	0.00000	101.42421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.79729		0.00000	100.77875			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.43321		0.00000	101.41056			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.99940		0.00000	100.97981			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.96164		0.00000	102.94589			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.90096		0.00000	102.88493			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.16742		0.00000	101.15003			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.15804		0.00000	101.14079			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.29897		0.00000	101.28207			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.70634		0.00000	100.68951			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.38930		0.00000	100.37204			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.27272		0.00000	100.25551			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.15820		0.00000	100.13975			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.15639		0.00000	100.13813			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98295			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.16877		0.00000	101.15253			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.74097		0.00000	100.72373			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.34491		0.00000	100.32767			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.50943		0.00000	101.48270			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	99.99997		0.00000	99.98417			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.38630		0.00000	100.36699			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.18211		0.00000	97.16482			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.86034		0.00000	100.84047			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.87819		0.00000	100.85791			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.89013		0.00000	100.86958			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.55000		101.69086		8.55000	101.66760			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.70921		0.00000	100.69271			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.40000		100.04822		9.37500	100.14914			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.59901		0.00000	101.57837			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.73000		104.57984		8.71000	104.61352			41,031,000,000.00	4,700,000	83,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.00805		0.00000	100.98802			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.98450		0.00000	100.96374			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.47365		0.00000	100.45255			0.00	0	6,000,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.04630		0.00000	100.02312			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.50674		0.00000	101.48343			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.72000		106.35940		8.72000	106.33446			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.44081		0.00000	103.41935			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.79907		0.00000	99.77622			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		120.33644		3.16000	120.28254			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.58000		136.53036		3.58000	136.46781			1,432,000,000,000.00	400,000,000	200,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.25770		0.00000	101.23499			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.05971		0.00000	101.03688			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.94431		0.00000	100.92087			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.73895		0.00000	101.71609			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.38536		0.00000	101.36284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.52000	96.53213		3.55000	96.21806			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.52000	101.83411		3.55000	101.62722			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.85754		0.00000	101.83345			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.33609		0.00000	100.31128			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.33626		0.00000	101.31888			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.34500	111.73336		10.32000	111.78717			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.72709		0.00000	100.70047			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.58000	136.53036		3.58000	136.46781			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	97.46941		100.00000	97.21359			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	96.79941		100.00000	96.06049			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	91.85549		100.00000	91.18987			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	87.39740		100.00000	86.79466			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	83.34586		100.00000	82.79753			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	93.68654		100.00000	92.97138			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	88.90511		100.00000	88.26087			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	99.99997		0.00000	99.98294			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.72931		0.00000	100.71130			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.15557		0.00000	100.13826			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.90311		5.90000	99.88698			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.67775		5.90000	99.66170			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.33054		6.00000	99.31432			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.21714		6.00000	99.20096			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.10399		6.00000	99.08785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA432	On 07/08/2014	Spot Bond		6.10000	98.74579		6.10000	98.72950			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.34141		0.00000	100.31922			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.58603		0.00000	100.56533			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.01958		0.00000	101.00087			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.01643		0.00000	100.99740			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.32752		0.00000	100.30934			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.14877		0.00000	100.12916			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.12817		0.00000	100.02713			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	99.90673		0.00000	99.88764			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.87828		0.00000	100.85800			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.88425		0.00000	100.86384			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.89620		0.00000	100.87551			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.84243		0.00000	100.82297			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.72833		0.00000	100.70779			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.58157		0.00000	100.56098			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.40625		0.00000	101.38594			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.25439		0.00000	100.23400			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.03354		0.00000	100.01682			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.03317		0.00000	100.01664			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.12466		0.00000	101.10398			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.86145		0.00000	100.84359			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.65955		0.00000	100.63976			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.51880		0.00000	100.50039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		56.32060		100.00000	56.18416			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.58256		0.00000	100.56119			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		59.29992		100.00000	59.15468			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.39179		0.00000	101.37199			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.33062		100.00000	21.27895			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.91384		0.00000	100.89222			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		82.51121		100.00000	82.32662			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		81.23840		100.00000	66.06328			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		58.23519		100.00000	58.09256			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		67.05276		100.00000	66.92554			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		57.72152		100.00000	57.58169			400,000,000,000.00	4,000,000	2,000,000.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		64.95221		100.00000	64.79486			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		81.17647		100.00000	80.93842			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.97699		0.00000	101.95362			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.64356		0.00000	100.61814			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.43500		141.24932		8.41000	141.47213			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.61864		0.00000	101.60046			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.34337		0.00000	101.32443			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.99977		0.00000	99.98097			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.03517		0.00000	100.01668			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.56313		0.00000	100.54241			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.83000		98.99886		8.81000	99.02915			227,814,000,000.00	25,800,000	263,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.98000		96.84899		8.96000	96.88805			0.00	0	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.34000		101.77078		9.31500	101.86061			16,812,000,000.00	1,800,000	39,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	102.23426	0.00000	102.20443				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.54000	105.09120	10.54000	105.06155				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.44134	0.00000	102.40872				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.16054	0.00000	100.14044				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.17112	0.00000	100.14970				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.18378	0.00000	100.16077				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.81257	0.00000	100.79553				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.85350	0.00000	99.83725				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.85663	0.00000	99.84070				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.72308	0.00000	98.71989				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.67325	0.00000	97.65588				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.06622	0.00000	99.05012				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	100.00000	80.93126	100.00000	99.82111				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.79015	100.00000	68.65964				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.51121	100.00000	82.32662				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.55492	0.00000	101.52420				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	61.71339	100.00000	61.56389				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	99.17355	100.00000	98.36066				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.07676	0.00000	101.05876				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.79080	0.00000	100.77171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	101.66642		0.00000	101.64873			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.12836		0.00000	102.10979			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.42623		0.00000	101.40819			0.00	0	5,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.33982		0.00000	101.32272			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.74150		0.00000	101.72338			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.27287		0.00000	100.25505			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.38337		0.00000	100.36432			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.73544		0.00000	100.71802			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.79009		0.00000	100.77176			0.00	15,000,000	7,500,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	95.83333		100.00000	95.50173			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	56.62748		100.00000	56.49030			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	24.67208		100.00000	24.61231			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	60.23456		100.00000	60.08864			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	102.35010		8.67000	102.42507			0.00	0	151,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.58500	102.28421		8.56000	102.35966			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.62275		0.00000	101.60112			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.50867		0.00000	101.48858			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.81845		0.00000	100.79954			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.92833		0.00000	100.90933			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.93499		0.00000	100.91584			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.96820		0.00000	100.94840			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.60965		0.00000	102.58874			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.74365		0.00000	102.72175			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.06500	102.33252		8.04500	102.35293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond		8.76500	105.81373		8.74000	105.88312			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.52500	106.51743		9.50000	106.62560			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.51000	105.61669		6.50500	105.60082			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.27262		0.00000	101.25400			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.31966		0.00000	101.30035			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.54000	104.84843		9.51500	104.92678			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.55500	102.83897		7.55500	102.81824			14,354,500,000.00	1,900,000	4,770,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	99.96187		0.00000	99.94252			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.99000	99.39916		8.97000	99.42675			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.42012		0.00000	101.40014			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.40000	105.22966		9.37500	105.32980			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	99.96347		0.00000	99.94493			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.69000	99.39895		8.67000	99.42757			23,463,000,000.00	2,700,000	90,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.99500	104.30692		5.99000	104.29059			0.00	0	18,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.64000	105.29822		7.64000	105.27641			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.63000	107.79307		8.61000	107.82318			37,972,000,000.00	4,400,000	117,600,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.09139		100.89771	6.07651			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.17315		100.61875	6.15811			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.26845	0.00000	100.24850			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.27219	0.00000	100.25197			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.27391	0.00000	100.25355			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.29673	0.00000	100.27475			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.32309	0.00000	100.29922			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39084	100.00000	0.38989			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39084	100.00000	0.38989			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.95500	96.13051	8.93000	96.25025			0.00	0	2,000,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.49000	101.19670	7.49000	101.17614			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.06000	99.32344	9.03500	99.41956			0.00	0	28,900,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.80579	0.00000	100.78864			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.85000	104.42839	8.82500	104.53201			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.22084	0.00000	100.20136			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.29000	104.61768	9.26500	104.75378			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.49187	0.00000	101.47274			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.31412	0.00000	100.29750			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.19164	0.00000	101.17465			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.59537	0.00000	100.57691			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.17069	0.00000	100.15418			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.25099	0.00000	101.23263			0.00	120,000,000	60,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.24000	106.13314	7.24000	106.11264			0.00	0	690,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	103.23189	0.00000	103.21335			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.59500	114.11740	8.57000	114.20344			23,206,500,000.00	2,700,000	2,002,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.61000	34.97023	10.58500	35.04302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.64000	102.74639		7.64000	102.72535			64,176,000,000.00	8,400,000	962,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.74295		0.00000	100.72200			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.78182		0.00000	100.75977			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.99000	103.93698		7.99000	103.91486			23,970,000,000.00	3,000,000	3,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.24092		0.00000	101.22174			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	100.03971		0.00000	100.01989			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.27197		0.00000	101.24983			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.08143		0.00000	101.05994			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.91403		0.00000	100.89242			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.90137		0.00000	99.88121			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.81813		0.00000	89.79965			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.90663		0.00000	99.88754			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	100.67129		0.00000	100.65052			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.72930		0.00000	100.70676			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.59329		0.00000	100.57229			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.96774		0.00000	100.94541			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.05119		0.00000	86.03209			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.37366		0.00000	101.35559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.27471	0.00000	100.25275				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.38078	0.00000	101.36057				0.00	400,000,000	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.30554	0.00000	101.28643				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.00781	0.00000	100.98693				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.25942	0.00000	101.24099				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.24805	0.00000	101.22947				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.24711	0.00000	101.22854				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.53134	0.00000	100.51176				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.44849	0.00000	101.42693				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.78000	107.38557	9.75500	107.46360				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.43914	0.00000	101.41770				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.81500	106.19917	9.79000	106.28122				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.44849	0.00000	101.42693				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.29491	0.00000	101.27562				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.82819	0.00000	99.80913				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.49000	104.51783	8.49000	104.49422			47,374,200,000,000.00	5,580,000,000	2,790,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.75650	0.00000	100.73322				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.97713				0.00	0	350,000,000.00
NED15	On 08/04/2024	Spot Bond	9.97500	104.53850	9.95000	104.61350				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.11674	0.00000	101.09383				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.86512	0.00000	100.84792				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.08000	110.36400	12.06000	110.40091				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.92679	0.00000	109.90558				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.64820	0.00000	102.63315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	99.83024	0.00000	99.80551				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.06000	166.02636	2.06000	165.95703				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59000	106.75783	8.56500	106.85349				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.38093	0.00000	101.36325				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.34165	0.00000	101.32419				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000	105.70844	9.19500	105.80024				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.11614	0.00000	100.01698				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.35633	0.00000	100.25864				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.10971	0.00000	100.01155				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.11378	0.00000	100.01500				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.11136	0.00000	100.09169				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000	106.93630	9.39500	107.05459				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.11383	0.00000	100.01505				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.11620	0.00000	100.01704				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.11458	0.00000	100.09437				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.62000	105.65365	9.59500	105.74300				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.11949	0.00000	100.01983				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.11781	0.00000	100.01840				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.11861	0.00000	100.09772				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.14816	0.00000	100.04400				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.13842	0.00000	100.03577				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.12103	0.00000	100.02111				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500	113.88567	8.43000	113.95991				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	8.80000	121.14067		8.77500	121.27829			0.00	0	293,300,000.00
NRA023	On 31/05/2023	Spot Bond	1.95500	169.90046		1.95500	169.83001			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.15500	124.48286		9.13000	124.68627			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.63022		0.00000	100.61158			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.54583		0.00000	100.52574			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.31600		0.00000	101.29751			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.30477		0.00000	101.28460			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.01773		0.00000	99.99980			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.01838		0.00000	99.99977			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	99.99974		0.00000	99.97779			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97042			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.62601		100.00000	15.48693			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	40.57977		100.00000	40.48039			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.77000	103.60098		6.77000	103.58213			28,434,000,000.00	4,200,000	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.20000		0.00000	99.20000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	62.91951		100.00000	62.76541			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.26470		0.00000	100.24502			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.62976		0.00000	100.61148			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	99.90830		0.00000	99.88999			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	99.83507		0.00000	99.81677			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.69425		0.00000	101.67577			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.50316		0.00000	101.48328			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.40947		0.00000	101.39184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.29798		0.00000	101.27945			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.27643		0.00000	101.25821			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.40843		0.00000	101.38862			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.34692		0.00000	101.32771			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.30189		0.00000	101.28331			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.48309		0.00000	101.46223			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.40565		0.00000	101.38559			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.34889		0.00000	101.32963			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.56559		0.00000	101.54356			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.47413		0.00000	101.45310			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		101.40369		0.00000	101.38366			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.54258		0.00000	100.52338			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.55827		0.00000	100.53852			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.56532		0.00000	100.54533			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.58100		0.00000	100.56046			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.64834		0.00000	100.62547			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.66399		0.00000	100.64058			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.60271		0.00000	100.58057			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.54000		104.68667		6.54000	104.66828			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.36500		98.11788		6.36000	98.10256			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.85500		41.01972		7.83000	41.12534			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.54000		111.22271		6.54000	111.20326		4,459,304,232,000,000.00	81,850,800,000	95,563,000,000.00	
R158	On 15/09/2015	Spot Bond	6.54000		111.22271		6.54000	111.20326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.44000		92.09666		6.44000	92.08080			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.54000		117.32372		6.54000	117.30321			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.37000		86.57518		6.37000	86.56043			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.03500		123.82382		8.01000	124.01845		0,440,639,628,500,000.00	99,395,100,000	94,626,599,900.00	
R187P	On 21/12/2026	Spot Bond	7.77500		38.34718		7.75000	38.45529			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.69500		35.90415		7.67000	36.01416			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		281.12667		1.55000	286.74737		6,079,797,500,000.00	3,922,450,000	24,562,366,700.00	
R201	On 21/12/2014	Spot Bond	5.99500		105.30150		5.99000	105.28721		11,990,000,000,000.00	2,000,000,000	74,671,958,500.00	
R202	On 07/12/2033	Spot Bond	1.76500		225.54473		1.75000	229.00358		9,511,938,000,000.00	5,389,200,000	52,751,000,000.00	
R2023	On 28/02/2023	Spot Bond	7.89000		100.98219		7.86500	101.11629		2,619,000,288,000,000.00	31,939,200,000	100,118,466,900.00	
R203	On 15/09/2017	Spot Bond	7.13000		104.88307		7.11000	104.92225		965,911,795,000,000.00	35,471,500,000	159,370,300,000.00	
R2030	On 31/01/2030	Spot Bond	8.58000		97.61769		8.55500	97.80113		169,541,658,000,000.00	19,760,100,000	182,660,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.82500		99.56311		8.80000	99.77707		501,326,187,500,000.00	56,807,500,000	43,184,500,000.00	
R204	On 21/12/2018	Spot Bond	7.34500		105.96664		7.32000	106.04275		1,731,795,189,046,000.00	35,778,786,800	120,194,900,000.00	
R2048	On 28/02/2048	Spot Bond	8.91500		100.33895		8.89000	100.57740		845,465,614,500,000.00	94,836,300,000	193,823,490,000.00	
R207	On 15/01/2020	Spot Bond	7.54000		101.33939		7.51500	101.43097		3,513,841,318,000,000.00	66,026,700,000	105,327,476,000.00	
R208	On 31/03/2021	Spot Bond	7.70000		96.07593		7.67500	96.18329		8,718,889,605,580,000.00	32,323,325,400	104,052,899,000.00	
R209	On 31/03/2036	Spot Bond	8.73000		76.96267		8.70500	77.14144		1,389,229,344,000,000.00	59,132,800,000	110,723,705,400.00	
R210	On 31/03/2028	Spot Bond	1.68000		169.89937		1.68000	169.83023		78,960,000,000.00	47,000,000	27,903,500,000.00	
R211	On 31/01/2017	Spot Bond	0.85000		129.26901		0.85000	129.21928		117,385,000,000.00	138,100,000	27,668,432,800.00	
R212	On 31/01/2022	Spot Bond	1.50000		134.82054		1.50000	134.76627		75,300,000,000.00	50,200,000	54,224,500,000.00	
R213	On 28/02/2031	Spot Bond	8.58500		87.72564		8.56000	87.90352		2,719,303,273,436,500.00	16,750,526,900	96,653,474,400.00	
R214	On 28/02/2041	Spot Bond	8.85500		77.57687		8.83500	77.72182		3,972,766,528,500,000.00	48,646,700,000	102,233,800,000.00	
R226C	On 15/09/2014	Spot Bond	5.96500		98.23407		5.96000	98.21977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.60000		94.94457		6.60000	94.92782			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.44000		92.09666		6.44000	92.08080			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.36000		89.34817		6.36000	89.33297			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.37000		86.57518		6.37000	86.56043			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.05000		99.60377		6.04500	99.58767			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.00000		96.70968		5.99500	96.69665			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.51000		93.39925		6.51000	93.38281			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.38000		90.63351		6.38000	90.61787			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.36000		87.86686		6.36000	87.85174			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.42000		85.03185		6.42000	85.01709			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.10500		80.73043		7.08500	80.76280			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.15500		77.82677		7.13500	77.86538			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.35000		74.56598		7.32500	74.62438			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.33000		71.98620		7.30500	72.05131			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.31000		69.50909		7.28500	69.58039			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30000		67.09413		7.27500	67.17108			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.50000		63.97855		7.47500	64.05923			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.48000		61.74418		7.45500	61.82953			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.62000		58.95354		7.59500	59.04186			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.59000		56.91416		7.56500	57.00635			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.56000		54.96123		7.53500	55.05695			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.53000		53.09068		7.50500	53.18960			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.49000		51.34348		7.46500	51.44542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	7.45000	49.67296		7.42500	49.77766			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.97500	45.51326		7.95000	45.61378			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.93500	43.94628		7.91000	44.04869			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.89500	42.44961		7.87000	42.55372			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.85500	41.01972		7.83000	41.12534			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.81500	39.65330		7.79000	39.76024			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.77500	38.34718		7.75000	38.45529			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.73500	37.09840		7.71000	37.20753			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.69500	35.90415		7.67000	36.01416			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.10842		0.00000	101.08224			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.04372		0.00000	100.02202			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.12288		0.00000	101.09699			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.99571		0.00000	100.97114			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.13976		100.00000	16.10067			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.97555		100.00000	5.96092			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.27059		100.00000	20.22148			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.60926		0.00000	101.58982			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.13000		0.00000	101.11034			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.57003		0.00000	101.54969			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.01992		0.00000	102.00164			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.83622		0.00000	101.81839			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.13442		0.00000	101.11689			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.23025		0.00000	100.21381			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.72409		0.00000	100.70375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.15955		0.00000	100.13860			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.86675		0.00000	100.84586			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.46891		0.00000	100.44773			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	101.56866		0.00000	101.54866			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	100.98807		0.00000	100.97023			0.00	70,000,000	60,000,000.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.71838		0.00000	100.69810			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	99.99982		0.00000	99.98123			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	101.67762		0.00000	101.65692			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	101.68168		0.00000	101.66216			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	100.41520		0.00000	100.38856			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	101.75895		0.00000	101.72778			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.89909		0.00000	100.86647			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.80692		0.00000	100.77764			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.80692		0.00000	100.77764			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.81482		0.00000	101.78525			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	102.02506		0.00000	101.99204			0.00	2,192,000,000	3,212,000,000.00
RP016		On 10/12/2015	Spot Bond	0.00000	102.21588		0.00000	102.18750			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.11636		12.35000	106.08124			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	101.84946		0.00000	101.82585			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.05827		100.00000	13.02663		70,460,000,000,000.00	704,600,000	704,600,000	840,000,000.00
RP021		On 10/06/2014	Spot Bond	0.00000	101.73060		0.00000	101.70848			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.26177		0.00000	100.23990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond		0.00000	100.94811		0.00000	100.92609			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.79151		0.00000	100.76919			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.04513		0.00000	100.02262			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.80098		100.00000	2.79412			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.44524		100.00000	22.39087			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.18143		100.00000	13.13331			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	22.40660		100.00000	22.35231			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.52380		0.00000	100.45970			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	101.19560		0.00000	101.15210			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.00000	105.89633		8.97500	106.00142			0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond		9.14000	106.73003		9.11500	106.86334			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.73500	108.67156		9.71000	108.84133			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	99.39468		0.00000	98.96186			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.79000	106.85318		7.79000	106.83098			0.00	0	4,032,140,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.04085		0.00000	100.02049			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.18000	101.30963		9.16000	101.34411			0.00	0	3,150,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.74528		0.00000	100.72359			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.54611		0.00000	101.52436			0.00	0	200,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.61051		0.00000	100.58813			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.75585		0.00000	100.73319			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.74232		0.00000	100.72007			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.64000	101.96458		7.64000	101.94381			0.00	0	1,050,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.94500	99.33408		8.92000	99.38986			0.00	0	380,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.00000	109.34269		8.00000	109.31939			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.86000	109.52095		7.86000	109.49801			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.79000	109.61024		7.79000	109.58748			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53000	100.84767		8.51000	100.88109			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.93500	109.42540		7.93500	109.40226			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.90000	109.46998		7.90000	109.44693			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.39862		0.00000	101.37895			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.93292		0.00000	99.91952			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.58614		0.00000	101.56158			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.13060		0.00000	101.10980			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.18000	103.65559		8.16000	103.69095			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.95720		0.00000	100.93804			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.28499		0.00000	101.26513			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.42629		0.00000	105.41035			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.85000	111.23126		8.82500	111.34000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.68500	102.90052		9.66000	103.05233			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.28574		0.00000	100.26294			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.60666		0.00000	100.59094			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.30090		0.00000	100.28296			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.73817		0.00000	102.72189			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.44500	101.79612		8.42000	101.87449			25,335,000,000.00	3,000,000	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.71615		100.00000	10.69217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond	9.43000	107.08064		9.40500	107.21526			0.00	0	2,700,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.83164		0.00000	100.81322			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.73500	96.13765		8.71000	96.29418			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.40000	96.04992		9.37500	96.15453			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.59000	111.77112		7.59000	111.74812			15,939,000,000.00	2,100,000	42,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000	269.77225		2.08000	275.39273			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.49500	127.14163		1.49500	127.09046			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.61059		0.00000	106.11076			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
SGI001	On 30/05/2014	Spot Bond	0.00000	99.95974		0.00000	99.93963			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	10.27872		100.00000	10.25382			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	2.12000	125.12070		2.12000	125.06821			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.96587		6.50000	100.94823			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.56262		0.00000	101.54029			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.17739		0.00000	101.15690			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.83872		0.00000	102.81810			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.16000	102.51003		9.14000	102.53730			0.00	0	40,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.58454		0.00000	102.56333			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.96510		0.00000	100.94475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08		On 21/05/2016	Spot Bond	0.00000	101.29230		0.00000	101.27187			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	101.17005		0.00000	101.15199			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.50090		0.00000	100.48334			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	13.71798		100.00000	13.68475		200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
SHS12		On 12/12/2016	Spot Bond	0.00000	101.54978		0.00000	101.52942			0.00	0	0.00
SHS13U		On 21/05/2015	Spot Bond	100.00000	54.43185		100.00000	54.26191			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.84000	106.29414		7.84000	106.27156			0.00	0	1,740,000,000.00
SLI3		On 15/08/2023	Spot Bond	8.94500	101.58254		8.92000	101.64396			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.48000	100.98840		8.46000	101.02202			0.00	0	1,920,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.16918		0.00000	100.14927			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.13841		0.00000	100.11756			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.48706		0.00000	100.46737			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.13942		0.00000	100.11843			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.57979		0.00000	100.55846			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.23000	106.61424		8.21000	106.62896			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.91925		0.00000	100.89976			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.29677		0.00000	101.27806			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.83631		0.00000	100.81613			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.25000	95.59991		9.22500	95.68426			0.00	0	3,063,400,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	99.89934		0.00000	99.87877			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.35651		0.00000	101.33483			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.69364		0.00000	100.67219			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.30800	88.31905		9.28300	88.41162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	9.37000	88.03591		9.34500	88.12795			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.24000	104.61192		7.23500	104.59425			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.80000	95.87865		8.77500	95.96058			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.48501		0.00000	101.46384			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.31000	101.46873		8.29000	101.50303			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.27000	108.57928		2.30000	108.22502			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.29500	102.36061		8.27000	102.43070			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.49719		0.00000	100.47964			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.05204		0.00000	100.02602			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.45500	112.13438		9.43000	112.29750			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	99.91116		0.00000	99.89298			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.54381		0.00000	99.52497			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.40767		0.00000	101.38761			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.81500	78.74886		9.79000	78.89687			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.74171		0.00000	100.72078			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.23284		0.00000	100.21339			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.79066		0.00000	99.77456			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.67461		0.00000	99.65834			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.65798		0.00000	99.64170			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.11435		0.00000	99.09795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1078	On 29/07/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000		99.96742	0.00000	99.95113				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000		99.98369	0.00000	99.96739				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000		99.86970	0.00000	99.85342				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000		99.80472	0.00000	99.78844				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000		99.78862	0.00000	99.77236				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000		99.73832	0.00000	99.72196				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		98.76982	0.00000	98.75342				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000		99.73828	0.00000	99.72192				0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000		99.67377	0.00000	99.65745				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		98.65689	0.00000	98.64051				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000		99.62383	0.00000	99.60748				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		98.64028	0.00000	98.62389				0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000		99.65638	0.00000	99.64001				0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000		99.57542	0.00000	99.55909				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		98.59136	0.00000	98.57498				0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000		99.57583	100.00000	93.11224				0.00	39,200,000,000	19,600,000,000.00
SY1100	On 27/06/2014	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.00000		108.88525	7.00000	108.86478				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.63500		104.01224	8.61000	104.17019				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		93.12802	100.00000	92.90308				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		87.50124	100.00000	87.29438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		26.03644		100.00000	25.97336			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.65579		0.00000	100.63736			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.47052		0.00000	100.45167			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.15198		0.00000	100.13507			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		99.91055		0.00000	99.89227			0.00	400,000,000	200,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.13398		0.00000	100.11721			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.22562		0.00000	101.20769			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.29150		0.00000	101.27260			0.00	7,000,000	6,500,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.66578		0.00000	99.64987			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.40485		0.00000	97.38731			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		96.89802		0.00000	96.88049			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.52703		0.00000	100.50837			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.79000		104.64935		7.79000	104.62726			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.69233		0.00000	100.67280			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.71167		0.00000	100.69160			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.79663		7.83000	102.77482			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.68169		0.00000	100.66246			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.70587		0.00000	100.68595			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.43377		0.00000	102.41207			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.68169		0.00000	100.66246			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.70587		0.00000	100.68595			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.55850		7.16000	102.53857			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.75320		0.00000	100.73196			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.74933		0.00000	100.72820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.84189		0.00000	100.81815			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.82937		0.00000	100.80598			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.20586		0.00000	101.17180			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.16296		0.00000	101.13012			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.68072		0.00000	100.66152			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.71167		0.00000	100.69160			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.06749		8.73000	102.99453			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.67783		0.00000	100.65871			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.70587		0.00000	100.68595			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.81500	100.78316		8.79000	100.79554			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.81568		0.00000	100.79670			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.85705		0.00000	100.83711			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.75513		0.00000	100.73383			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.74451		0.00000	100.72351			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.89956		0.00000	100.87864			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.83996		0.00000	100.81627			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.83611		0.00000	100.81254			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.97504		0.00000	100.95237			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.13910		0.00000	101.10694			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.14292		0.00000	101.11065			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.36792		0.00000	101.33612			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.71933		0.00000	100.69913			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.37029		101.06155	6.35455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.67783		0.00000	100.65871			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.99963		0.00000	100.98167			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.76477		0.00000	100.74321			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.80335		0.00000	100.78070			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.20967		0.00000	101.17551			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.10378		0.00000	101.08492			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.70468		0.00000	100.68489			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.71445		0.00000	100.69438			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.70468		0.00000	100.68489			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.71445		0.00000	100.69438			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.71933		0.00000	100.69913			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.69881		0.00000	100.67919			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.71445		0.00000	100.69438			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.76817		0.00000	100.74660			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.76817		0.00000	100.74660			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.76817		0.00000	100.74660			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.84623		0.00000	100.82249			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.86574		0.00000	100.84145			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.84136		0.00000	100.81775			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.23050		0.00000	101.19599			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.25475		0.00000	101.21957			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.24505		0.00000	101.21014			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.29000	104.06496		8.29000	104.04187			21,554,000,000.00	2,600,000	970,000,000.00
TL20	On 22/02/2020	Spot Bond	9.69000	85.79353		9.66500	85.86715			24,225,000,000,000.00	2,500,000,000	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.97000	104.15265		7.95000	104.19149			6,376,000,000.00	800,000	4,080,000,000.00
TN20	On 17/09/2020	Spot Bond	8.95000	109.37334		8.92500	109.47150			9,112,890,000,000.00	1,018,200,000	28,574,099,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.74814		100.00000	0.74578			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.14000	110.98322		9.11500	111.12306			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.28500	104.02492		9.26000	104.17298			0.00	0	14,780,000,000.00
TN27	On 14/11/2027	Spot Bond	9.28500	97.40703		9.26000	97.56926			257,194,500,000.00	27,700,000	2,167,324,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000	102.05667		0.00000	102.03840			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.19013		0.00000	101.09176			0.00	12,500,000	1,512,500,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.30608		0.00000	100.28650			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.25786		0.00000	100.23720			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.26457		0.00000	100.24340			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.26519		0.00000	100.24397			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.29796		0.00000	100.27420			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.36592		0.00000	100.33691			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.13917		0.00000	101.12130			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.96644		0.00000	100.94723			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.98724		0.00000	100.96763			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.74532		0.00000	100.72726			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.79686		0.00000	100.77754			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.98536		0.00000	99.97073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	97.98936		0.00000	97.97352			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.29647		0.00000	97.28048			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.10812		0.00000	97.09231			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.77223		0.00000	99.75704			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.11602		0.00000	99.10051			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.05206		0.00000	96.03554			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.78298		0.00000	98.76584			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.15084		0.00000	95.13168			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.56115		0.00000	98.54422			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.73661		0.00000	94.72183			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.76137		0.00000	94.74273			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.06769		0.00000	98.05059			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.59389		0.00000	94.57556			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.36831		0.00000	94.35009			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.60123		0.00000	97.58421			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.14556		0.00000	94.12744			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	11.99427		100.00000	12.16853			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.21963		0.00000	100.20270			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.78329		0.00000	100.76662			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.72570		0.00000	100.70921			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.71663		0.00000	100.69996			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.68756		0.00000	100.67079			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.57966		0.00000	100.56310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC053	On 19/08/2014	Spot Bond	0.00000	100.21619	0.00000	100.19956				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	100.00000	83.57283	100.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.80616	0.00000	100.78741				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	100.00000	83.88105	100.00000	100.00000				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.72370	0.00000	100.70687				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.10000	110.45121	9.07500	110.55524				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.79175	0.00000	100.76943				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.21574	0.00000	101.19160				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.47000	104.06220	9.45000	104.09219				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.06263	0.00000	101.04500				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.06369	0.00000	101.04608				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.38556	0.00000	100.36539				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.39838	0.00000	100.37755				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.39899	0.00000	100.37813				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.17158	0.00000	101.15218				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.20486	0.00000	101.18491				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.90000	110.25551	6.90000	110.23485				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.33000	238.72434	1.33000	238.62937				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.86000	102.03473	6.84000	102.03508				0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.63500	103.59911	7.61500	103.63164				0.00	0	9,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90000	104.47212	7.87500	104.55429				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16500	103.89958	8.14000	103.99631				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24000	103.98237	8.21500	104.09360				0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.49000	93.26814		6.49000	93.25169			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.03000	99.45778		6.02500	99.44190			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.42000	91.57122		6.42000	91.55541			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01000	97.05091		6.00500	97.03743			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.49000	93.25169		6.49000	93.23524			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29000	68.22660		7.26500	68.30129			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.96494		100.00000	37.89291			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.09532		100.00000	20.05720			0.00	0	0.00

Total for j-Bonds : **51,323,639,011,498,500.00 14,191,165,100 11 416 543 300.00**

Grand Total: **51,323,640,110,237,400.00 14,191,510,642 11 420 216 294.00**