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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/03/2014	Any day expiry		10.80610	10.80610		10.80930	10.80930		15.02	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Call	91.57220	0.09157	100.30780	0.10031	91.572	15.08	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.81740	10.81740		10.82070	10.82070		14.70	828,515,483.40	76,591	1,511,420.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.15020	0.00015	0.19560	0.00020	0.150	21.03	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.23970	0.00024	0.30800	0.00031	0.240	20.18	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.29030	0.00029	0.37020	0.00037	0.290	19.66	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.35310	0.00035	0.44690	0.00045	0.353	19.15	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.53060	0.00053	0.66070	0.00066	0.531	18.11	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.81490	0.00081	0.99710	0.00100	0.815	17.08	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	818.21490	0.81821	821.69710	0.82170	818.215	17.08	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	619.47140	0.61947	623.13810	0.62314	619.471	15.02	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	2.07140	0.00207	2.43810	0.00244	2.071	15.02	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	2.66070	0.00266	3.09850	0.00310	2.661	14.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	521.64460	0.52164	525.57720	0.52558	521.645	14.52	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	492.94310	0.49294	497.01910	0.49702	492.943	14.53	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	483.44510	0.48345	487.57320	0.48757	483.445	14.53	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	6.58520	0.00659	7.46750	0.00747	6.585	14.54	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	9.93360	0.00993	11.12030	0.01112	9.934	14.55	0.00	0	2,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	381.98690	0.38199	386.82710	0.38683	381.987	14.57	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	14.58690	0.01459	16.12710	0.01613	14.587	14.57	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	20.87400	0.02087	22.80360	0.02280	20.874	14.59	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	338.27400	0.33827	343.50360	0.34350	338.274	14.59	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	296.54220	0.29654	302.17820	0.30218	296.542	14.61	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	257.13820	0.25714	263.17030	0.26317	257.138	14.62	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	39.73820	0.03974	42.47030	0.04247	39.738	14.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	249.56540	0.24957	255.67350	0.25567	249.565	14.63	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	220.38610	0.22039	226.77490	0.22677	220.386	14.64	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	52.98610	0.05299	56.07490	0.05607	52.986	14.64	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	199.72600	0.19973	206.29640	0.20630	199.726	14.65	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	186.56420	0.18656	193.23900	0.19324	186.564	14.66	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	155.88800	0.15589	162.74960	0.16275	155.888	14.68	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	88.48800	0.08849	92.04960	0.09205	88.488	14.68	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	133.38480	0.13338	136.98960	0.13699	133.385	14.93	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	106.68330	0.10668	113.57020	0.11357	106.683	14.99	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	88.02450	0.08802	94.75280	0.09475	88.025	15.29	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	170.62450	0.17062	174.05280	0.17405	170.625	15.29	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	58.99160	0.05899	65.11480	0.06511	58.992	15.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	241.59160	0.24159	244.41480	0.24441	241.592	15.89	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	38.90480	0.03890	44.18830	0.04419	38.905	16.48	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	31.45970	0.03146	36.28740	0.03629	31.460	16.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	364.05970	0.36406	365.58740	0.36559	364.060	16.78	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	25.38870	0.02539	29.76010	0.02976	25.389	17.08	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	20.46050	0.02046	24.38680	0.02439	20.460	17.37	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	6.76530	0.00677	9.09060	0.00909	6.765	18.78	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.82070	10.82070	10.82400	10.82400		14.78	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.83230	10.83230	10.83560	10.83560		14.70	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00370	0.00000	0.00270	0.00000	0.004	26.84	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	736.92990	0.73693	740.74370	0.74074	736.930	15.22	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.83390	10.83390	10.83720	10.83720		14.73	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	142.56560	0.14257	145.94320	0.14594	142.566	14.67	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	11.08230	0.01108	13.33930	0.01334	11.082	19.47	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.84380	10.84380	10.84720	10.84720		14.60	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	267.82640	0.26783	274.10970	0.27411	267.826	14.36	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	243.62030	0.24362	250.08540	0.25009	243.620	14.42	0.00	0	10,000.00
\$ / R	On 25/04/2014	Any day expiry			10.88300	10.88300	10.88710	10.88710		14.66	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.04670	0.00005	0.05160	0.00005	0.047	20.63	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	953.94660	0.95395	957.54150	0.95754	953.947	14.34	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	197.39280	0.19739	196.07360	0.19607	197.393	14.49	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	34.04890	0.03405	36.61490	0.03661	34.049	19.21	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.93800	10.93800	10.94300	10.94300		14.57	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.93980	10.93980	10.94480	10.94480		14.59	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.36420	0.00036	0.34390	0.00034	0.364	19.33	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	844.03360	0.84403	847.96700	0.84797	844.034	13.86	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.94160	10.94160	10.94660	10.94660		14.60	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	234.46330	0.23446	232.50340	0.23250	234.463	14.34	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	62.19690	0.06220	65.53260	0.06553	62.197	19.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future		10.97150	10.97150		10.97700	10.97700		14.81	223,061,566.50	20,331	229,833.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.33780	0.00134	1.49200	0.00149	1.338	17.51	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.78430	0.00178	2.03580	0.00204	1.784	16.98	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.85930	0.00186	2.12790	0.00213	1.859	16.90	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	20.85590	0.02086	20.79930	0.02080	20.856	14.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	22.38780	0.02239	22.26640	0.02227	22.388	14.45	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	23.46700	0.02347	23.29790	0.02330	23.467	14.40	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	35.97980	0.03598	35.42090	0.03542	35.980	14.10	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	39.03190	0.03903	38.42320	0.03842	39.032	14.08	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	40.09590	0.04010	39.46930	0.03947	40.096	14.07	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	54.82460	0.05482	53.95880	0.05396	54.825	13.99	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	57.65800	0.05766	56.74900	0.05675	57.658	13.97	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	131.39980	0.13140	129.60930	0.12961	131.400	13.86	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	155.14360	0.15514	153.31630	0.15332	155.144	13.99	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	177.49740	0.17750	175.64660	0.17565	177.497	14.11	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	185.35910	0.18536	183.50520	0.18351	185.359	14.14	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	422.39370	0.42239	426.02750	0.42603	422.394	14.43	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	300.91310	0.30091	299.05660	0.29906	300.913	14.62	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	355.81260	0.35581	353.96840	0.35397	355.813	14.81	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	327.31260	0.32731	330.96840	0.33097	327.313	14.81	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	289.87590	0.28988	293.64730	0.29365	289.876	15.13	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	282.91110	0.28291	286.70830	0.28671	282.911	15.20	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	279.49400	0.27949	283.29940	0.28330	279.494	15.23	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	263.01520	0.26302	266.87620	0.26688	263.015	15.39	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	256.70090	0.25670	260.58600	0.26059	256.701	15.46	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	178.84140	0.17884	182.95990	0.18296	178.841	16.42	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	707.34140	0.70734	705.95990	0.70596	707.341	16.42	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	159.16520	0.15917	163.29980	0.16330	159.165	16.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	102.68730	0.10269	106.65890	0.10666	102.687	18.17	0.00	0	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,131.18730	1.13119	1,129.65890	1.12966	1,131.187	18.17	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	97.47450	0.09747	101.41360	0.10141	97.475	18.34	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	80.41630	0.08042	84.13950	0.08414	80.416	19.01	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry		10.98120	10.98120		10.98680	10.98680		14.81	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry		10.99870	10.99870		11.00450	11.00450		14.86	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.07130	0.00107	1.10520	0.00111	1.071	18.61	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	451.22600	0.45123	455.04580	0.45505	451.226	14.53	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry		11.00460	11.00460		11.01040	11.01040		14.84	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	264.40100	0.26440	262.44700	0.26245	264.401	14.46	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	90.03410	0.09003	93.77450	0.09377	90.034	19.30	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry		11.05910	11.05910		11.06560	11.06560		15.02	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.21940	0.00222	2.30490	0.00230	2.219	18.17	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	532.33020	0.53233	536.63540	0.53664	532.330	14.55	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		11.06110	11.06110		11.06750	11.06750		15.03	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	284.62210	0.28462	282.49320	0.28249	284.622	14.52	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	445.06480	0.44506	442.58060	0.44258	445.065	15.17	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	166.01990	0.16602	170.10480	0.17010	166.020	18.06	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	109.68000	0.10968	113.43210	0.11343	109.680	19.64	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry		11.10790	11.10790		11.11480	11.11480		15.17	0.00	0	0.00

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 22/08/2014	Any day expiry	10.33	Put	134.24530	0.13425	133.62580	0.13363	134.245	14.07	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	209.27180	0.20927	213.27250	0.21327	209.272	17.87	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.11760		11.12460	11.12460		15.27	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	298.87520	0.29888	296.65970	0.29666	298.875	14.49	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	128.37810	0.12838	132.04700	0.13205	128.378	19.92	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.11960	11.11960	11.12660	11.12660		15.26	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.82560	0.00383	4.05030	0.00405	3.826	17.90	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	539.18660	0.53919	543.59590	0.54360	539.187	14.84	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.15570	11.15570	11.16370	11.16370		15.28	5,577,850.00	500	14,617.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.73460	0.01273	13.48870	0.01349	12.735	16.88	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.52490	0.01452	15.29210	0.01529	14.525	16.70	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	15.00790	0.01501	15.77670	0.01578	15.008	16.65	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.69230	0.01769	18.49980	0.01850	17.692	16.43	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	59.79200	0.05979	60.45130	0.06045	59.792	14.70	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	71.37910	0.07138	71.88640	0.07189	71.379	14.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	82.55790	0.08256	82.89530	0.08290	82.558	14.21	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	114.64860	0.11465	114.52180	0.11452	114.649	14.10	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	118.76540	0.11877	118.57870	0.11858	118.765	14.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	122.99320	0.12299	122.74210	0.12274	122.993	14.10	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	158.30630	0.15831	157.50900	0.15751	158.306	14.09	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	191.40140	0.19140	190.08350	0.19008	191.401	14.09	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	206.53010	0.20653	204.97390	0.20497	206.530	14.08	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	588.10510	0.58811	593.48810	0.59349	588.105	14.85	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	377.14620	0.37715	381.80520	0.38181	377.146	16.22	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	262.63860	0.26264	267.09510	0.26710	262.639	17.54	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	218.09010	0.21809	222.45990	0.22246	218.090	18.27	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	206.60500	0.20660	210.91520	0.21092	206.605	18.48	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	201.15480	0.20115	205.43680	0.20544	201.155	18.58	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	194.60390	0.19460	198.85000	0.19885	194.604	18.71	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	159.72270	0.15972	163.75260	0.16375	159.723	19.53	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.17890	11.17890	11.18720	11.18720		15.45	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	313.40940	0.31341	310.99070	0.31099	313.409	14.56	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	143.08650	0.14309	147.04860	0.14705	143.086	20.34	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.18520	11.18520	11.19370	11.19370		15.44	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.92880	0.00693	7.21090	0.00721	6.929	18.13	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	618.56860	0.61857	624.27370	0.62427	618.569	14.90	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.24830	11.24830	11.25780	11.25780		15.62	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	326.42780	0.32643	323.44460	0.32344	326.428	14.63	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	163.97220	0.16397	168.33050	0.16833	163.972	20.61	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.26100	11.26100	11.27060	11.27060		15.62	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	128.61930	0.12862	127.19760	0.12720	128.619	14.21	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	376.11000	0.37611	381.76470	0.38176	376.110	17.18	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.30520	11.30520	11.31550	11.31550		15.73	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	334.21200	0.33421	330.81980	0.33082	334.212	14.63	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	176.05770	0.17606	180.67490	0.18067	176.058	21.13	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.34180	11.34180	11.35310	11.35310		15.86	816,609.60	72	12,380.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	57.25360	0.05725	56.06420	0.05606	57.254	15.43	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	89.88030	0.08988	88.22700	0.08823	89.880	14.93	0.00	0	41,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	102.08520	0.10209	100.27260	0.10027	102.085	14.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	118.56540	0.11857	116.55030	0.11655	118.565	14.60	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	197.16330	0.19716	194.42320	0.19442	197.163	14.41	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	248.71110	0.24871	245.64040	0.24564	248.711	14.51	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	300.86770	0.30087	297.50460	0.29750	300.868	14.60	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	348.38160	0.34838	344.81450	0.34481	348.382	14.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	401.10950	0.40111	397.49370	0.39749	401.109	14.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	778.43590	0.77844	786.09530	0.78610	778.436	15.10	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	436.63590	0.43664	432.99530	0.43300	436.636	15.10	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	489.95320	0.48995	486.29450	0.48629	489.953	15.31	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	495.44610	0.49545	491.78780	0.49179	495.446	15.34	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	546.18870	0.54619	542.51830	0.54252	546.189	15.53	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	424.92610	0.42493	431.88140	0.43188	424.926	17.32	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	253.71100	0.25371	259.50170	0.25950	253.711	19.54	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	246.56050	0.24656	252.28140	0.25228	246.560	19.67	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	226.77520	0.22678	232.29470	0.23229	226.775	20.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	224.72180	0.22472	230.21870	0.23022	224.722	20.11	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	166.77900	0.16678	171.68000	0.17168	166.779	25.64	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.34880	11.34880	11.36010	11.36010		15.85	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	339.45580	0.33946	337.50230	0.33750	339.456	14.65	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	191.88250	0.19188	191.59970	0.19160	191.883	21.66	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.45070	11.45070	11.45100	11.45100		16.13	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	354.66920	0.35467	356.34280	0.35634	354.669	14.87	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	225.72580	0.22573	227.35680	0.22736	225.726	22.88	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.51560	11.51560	11.46270	11.46270		16.23	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	361.40960	0.36141	378.98760	0.37899	361.410	14.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	251.27340	0.25127	246.58240	0.24658	251.273	23.41	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.56120	11.56120	11.57390	11.57390		16.45	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	168.83090	0.16883	170.88050	0.17088	168.831	14.98	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	406.83870	0.40684	404.56050	0.40456	406.839	15.12	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	275.29850	0.27530	264.77860	0.26478	275.298	21.96	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.58850	11.58850	11.52790	11.52790		16.50	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	369.69500	0.36969	389.51250	0.38951	369.695	15.09	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	274.61370	0.27461	268.64540	0.26865	274.614	24.20	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.66800	11.66800	11.60130	11.60130		16.76	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	377.31060	0.37731	398.49140	0.39849	377.311	15.22	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	298.55720	0.29856	291.06300	0.29106	298.557	24.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.74000	11.74000	11.68090	11.68090		16.90	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	383.10290	0.38310	401.61050	0.40161	383.103	15.32	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	303.40500	0.30340	297.30600	0.29731	303.405	24.79	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.78710	11.78710	11.80000	11.80000		17.00	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.81440	11.81440	11.75310	11.75310		16.95	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	388.23030	0.38823	407.44370	0.40744	388.230	15.41	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	287.47590	0.28748	283.70670	0.28371	287.476	24.51	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.89640	11.89640	11.82780	11.82780		17.21	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	391.52570	0.39153	412.05200	0.41205	391.526	15.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	295.91670	0.29592	287.97870	0.28798	295.917	24.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.96830	11.96830	11.90990	11.90990		17.36	0.00	0	0.00

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 27/08/2015	Any day expiry	10.80	Put	392.63550	0.39264	410.06180	0.41006	392.636	15.45	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	296.38010	0.29638	290.17700	0.29018	296.380	24.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			12.04780	12.04780	11.98210	11.98210		17.44	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	397.17820	0.39718	416.36230	0.41636	397.178	15.53	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	298.22310	0.29822	290.56550	0.29057	298.223	24.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.12230	12.12230	12.06180	12.06180		17.51	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	401.35440	0.40135	420.98310	0.42098	401.354	15.60	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	316.23790	0.31624	308.65560	0.30866	316.238	24.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.19180	12.19180	12.13640	12.13640		17.63	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	406.14950	0.40615	422.35450	0.42235	406.149	15.69	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	296.57080	0.29657	290.28450	0.29028	296.571	24.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.25630	12.25630	12.20610	12.20610		16.00	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	400.83790	0.40084	422.37730	0.42238	400.838	15.58	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	224.37960	0.22438	283.83890	0.28384	224.380	22.49	0.00	0	300.00
\$ / R MAXI	On 05/03/2014	Any day expiry			10.80150	10.80150	10.80310	10.80310		16.56	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry	10.86	Put	7,631.83640	0.07632	8,843.79070	0.08844	7,631.836	17.92	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.81740	10.81740	10.82070	10.82070		14.70	216,348.00	20	768.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	554.31280	0.00554	631.90540	0.00632	554.313	14.53	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	15,145.68080	0.15146	15,499.43140	0.15499	15,145.681	15.11	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	15,772.73440	0.15773	16,123.28390	0.16123	15,772.734	15.17	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.90020	10.90020	10.90470	10.90470		14.47	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	62,106.14840	0.62106	61,950.59610	0.61951	62,106.148	16.34	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.97150	10.97150	10.97700	10.97700		14.81	0.00	0	697.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.15570	11.15570	11.16370	11.16370		15.28	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.34180	11.34180	11.35000	11.35000		15.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.05300	18.05300	18.09180	18.09180		14.21	649,908.00	36	39,291.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00870	0.00001	0.01070	0.00001	0.009	44.89	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00880	0.00001	0.01100	0.00001	0.009	43.47	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00780	0.00001	0.01060	0.00001	0.008	31.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00790	0.00001	0.00980	0.00001	0.008	29.38	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.04900	0.00005	0.06900	0.00007	0.049	24.23	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	4.75490	0.00475	5.11350	0.00511	4.755	16.08	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	168.44590	0.16845	158.62040	0.15862	168.446	14.28	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	75.35450	0.07535	88.57310	0.08857	75.354	14.83	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	27.09820	0.02710	32.36750	0.03237	27.098	15.40	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.29800	18.29800	18.34100	18.34100		14.15	0.00	0	6,085.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	10.94140	0.01094	11.31060	0.01131	10.941	18.20	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	36.00830	0.03601	34.10750	0.03411	36.008	13.18	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	48.36830	0.04837	45.83980	0.04584	48.368	13.19	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	73.79380	0.07379	70.05270	0.07005	73.794	13.19	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	125.50960	0.12551	119.47620	0.11948	125.510	13.19	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	346.23290	0.34623	329.68750	0.32969	346.233	13.73	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	634.58150	0.63458	608.79330	0.60879	634.582	14.40	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	201.40970	0.20141	210.81290	0.21081	201.410	16.19	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	164.69410	0.16469	172.98840	0.17299	164.694	16.56	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.59130	18.59130	18.63900	18.63900		14.61	0.00	0	3,251.00

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		18.88550	18.88550		18.93960	18.93960		15.04	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	776.79010	0.77679	752.96890	0.75297	776.790	14.59	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		19.03850	19.03850		19.09430	19.09430		15.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	640.52260	0.64052	619.53340	0.61953	640.523	14.23	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	780.12800	0.78013	756.42660	0.75643	780.128	14.55	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	849.60820	0.84961	824.67550	0.82468	849.608	14.70	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	551.82180	0.55182	567.86020	0.56786	551.822	17.50	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	442.87600	0.44288	456.67500	0.45667	442.876	18.12	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	439.99670	0.44000	453.73510	0.45374	439.997	18.14	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		19.22930	19.22930		19.29000	19.29000		15.26	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10604	0.10604		0.10663	0.10663		16.58	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10760	0.10760		0.10823	0.10823		14.85	0.00	0	12,859.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10947	0.10947		0.11000	0.11000		15.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future		14.88190	14.88190		14.90000	14.90000		14.74	8,095,753.60	544	78,312.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.06880	0.00007	0.08090	0.00008	0.069	25.67	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.12590	0.00013	0.14520	0.00015	0.126	24.44	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	38.74190	0.03874	42.80860	0.04281	38.742	16.37	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	11.74800	0.01175	13.12090	0.01312	11.748	17.68	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future		15.09440	15.09440		15.11570	15.11570		14.20	150,944.00	10	24,490.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	54.90860	0.05491	53.68090	0.05368	54.909	13.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	60.48540	0.06049	59.04740	0.05905	60.485	13.79	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	104.51260	0.10451	101.38510	0.10139	104.513	13.61	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	159.95080	0.15995	154.72010	0.15472	159.951	13.53	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	327.15590	0.32716	316.23170	0.31623	327.156	13.96	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	143.11000	0.14311	142.69940	0.14270	143.110	17.02	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	137.23480	0.13723	136.72990	0.13673	137.235	17.14	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future		15.35000	15.35000		15.37460	15.37460		14.66	3,837,500.00	250	12,238.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	211.57150	0.21157	209.26500	0.20927	211.572	13.77	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	219.12450	0.21912	216.72570	0.21673	219.125	13.77	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	362.58920	0.36259	368.46390	0.36846	362.589	16.40	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future		15.60900	15.60900		15.63790	15.63790		15.18	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future		15.91550	15.91550		15.94640	15.94640		15.55	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future		408.46400	408.46400		408.02800	408.02800			0.00	0	0.00
AL37	On 07/08/2014	Index Future		414.48900	414.48900		414.04700	414.04700			0.00	0	0.00
AL7T	On 08/05/2014	Index Future		478.88400	478.88400		478.37500	478.37500			0.00	0	1.00
AL7T	On 07/08/2014	Index Future		485.94800	485.94800		485.43200	485.43200			0.00	0	0.00
ALBI	On 08/05/2014	Index Future		437.08300	437.08300		436.58600	436.58600			8,741,660.00	2	717.00
ALBI	On 07/08/2014	Index Future		443.53000	443.53000		443.02600	443.02600			0.00	0	0.00
ALBI	On 06/11/2014	Index Future		450.42600	450.42600		449.93000	449.93000			0.00	0	0.00
AUS\$ / R	On 17/03/2014	Foreign Exchange Future		9.67170	9.67170		9.64830	9.64830		12.05	0.00	0	16,074.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.75080		9.75080		9.72980	9.72980		11.87	0.00	0	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	54.69380		0.05469		57.75110	0.05775	54.694	11.76	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	268.09770		0.26810		257.76180	0.25776	268.098	11.85	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.79050		0.02779		29.94600	0.02995	27.791	12.97	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.85290		9.85290		9.83410	9.83410		12.04	0.00	0	2,000.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.95830		9.95830		9.94290	9.94290		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.08500		10.08500		10.07000	10.07000		12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.76250		9.76250		9.75110	9.75110		12.62	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.88070		9.88070		9.87120	9.87120		14.00	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.02490		10.02490		10.02000	10.02000			0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			251.09740		251.09740		-249.44550	-249.44550			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			872.32540		872.32540		877.19390	877.19390			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			952.54110		952.54110		958.13120	958.13120			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			77.04630		77.04630		75.17800	75.17800			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			516.18780		516.18780		527.64870	527.64870			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			840.42710		840.42710		844.28100	844.28100			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			101.80240		101.80240		104.27780	104.27780			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.22320		12.22320		12.27910	12.27910		14.74	0.00	0	569.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.40680		12.40680		12.46640	12.46640		14.51	0.00	0	2,501.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.62730		12.62730		12.70000	12.70000		14.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.76520		1.76520		1.76580	1.76580		15.16	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.78510		1.78510		1.78570	1.78570		14.82	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.81130		1.81130		1.80000	1.80000			0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60570		115.60570		115.33055	115.33055			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.32645		117.32645		117.04713	117.04713			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.82029		81.25550		9.83685	81.13569			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.92492		82.34630		9.94203	82.22466			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02639		79.84406		10.04363	79.72355			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	435.99500		435.99500		435.52400	435.52400			0.00	0	302.00
GOVI	On 07/08/2014	GOVI	442.42700		442.42700		441.94800	441.94800			0.00	0	175.00
GOVI	On 06/11/2014	GOVI	449.30500		449.30500		448.83500	448.83500			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	109.32425		109.32425		109.85854	109.85854			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.82906		109.82906		110.37122	110.37122			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.98606		108.98606		108.98626	108.98626			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	109.34552		109.34552		109.34571	109.34571			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	107.46949		107.46949		107.23103	107.23103			0.00	0	3,088.00
I2046	On 07/08/2014	Bond Future	109.06886		109.06886		108.82667	108.82667			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	109.44346		109.44346		109.20160	109.20160			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.18799		114.18799		114.18799	114.18799			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	114.48392		114.48392		114.48392	114.48392			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	201.24400		201.24400		200.97600	200.97600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	204.23700		204.23700		203.96500	203.96500			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	207.43700		207.43700		207.16800	207.16800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	545.02800		545.02800		544.32100	544.32100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	552.91300		552.91300		552.19700	552.19700			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.75000		94.25000		5.77000	94.23000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	6.03000		93.97000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	6.13000		93.87000		6.14000	93.86000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.42000		93.58000		6.42000	93.58000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.52000		93.48000		6.52000	93.48000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.76000		93.24000		6.78000	93.22000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.86000		93.14000		6.88000	93.12000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.44000		92.56000		7.49000	92.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.72000		92.28000		7.75000	92.25000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.88000		92.12000		7.92000	92.08000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	8.03000		91.97000		8.06000	91.94000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	8.17000		91.83000		8.22000	91.78000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	9.06900		9.06900		9.05320	9.05320		11.88	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.15300		9.15300		9.13920	9.13920		10.16	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.23230		9.23230		9.22000	9.22000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37570		1.37570		1.37700	1.37700			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37580		1.37580		1.37700	1.37700			0.00	0	75.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.37600		1.37600		1.38000	1.38000			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.44570		9.44570	0.10586	9.39440	9.39440		15.20	0.00	0	2,000.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.44130		9.44130	0.10586	9.39000	9.39000		15.52	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.33420		109.87118		7.37179	109.82137		1.92	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.66093		111.49282		7.70792	111.44222		1.64	11,149,282.00	100	13,000.00
R157	On 06/11/2014	Bond Future			8.09684		106.41357		8.15392	106.36620		1.46	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.64470		118.18392		8.66118	118.04682		13.55	0.00	0	51,154.00
R186	On 08/05/2014	Bond Future	7.50	Call	213.78000		0.21378		210.73000	0.21073	213.780	13.21	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,347.50000		1.34750		1,322.22000	1.32222	1,347.500	13.38	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,788.92000		1.78892		1,755.45000	1.75545	1,788.920	13.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,343.73000		3.34373		3,441.29000	3.44129	3,343.730	13.47	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,129.97000		2.12997		2,090.43000	2.09043	2,129.970	13.47	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,144.17000		3.14417		3,088.00000	3.08800	3,144.170	13.55	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,092.52000		2.09252		2,169.98000	2.16998	2,092.520	13.57	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,477.78000		1.47778		1,541.39000	1.54139	1,477.780	13.66	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,228.84000		1.22884		1,285.72000	1.28572	1,228.840	13.71	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	919.16000		0.91916		966.47000	0.96647	919.160	13.78	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	309.19000		0.30919		331.28000	0.33128	309.190	14.00	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.73692		114.63482		8.75402	114.49563		13.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,291.20000		3.29120		3,363.22000	3.36322	3,291.200	13.43	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.82163		116.41983		8.83883	116.28277		12.78	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,651.78000		3.65178		3,715.38000	3.71538	3,651.780	12.98	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			273.83814		273.83814		273.62698	273.62698			0.00	0	2,049.00
R197	On 07/08/2014	Bond Future			272.11041		272.11041		271.89575	271.89575			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 08/05/2014	Bond Future			6.84060		104.54200		6.87735	104.52023		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.40240		101.67378		7.46475	101.65163		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 08/05/2014	Bond Future			214.79796		214.79796		213.84870	213.84870		12.35	0.00	0	44,523.00
R202	On 07/08/2014	Bond Future			214.91243		214.91243		213.94882	213.94882		12.20	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.56601		96.56683		8.58777	96.43857		11.71	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.66982		97.87918		8.69251	97.74886		11.25	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.76991		95.48206		8.79295	95.35323		11.22	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.88529		102.35816		7.91380	102.27531		4.89	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	6.84	Call	62.89000		0.06289		59.32000	0.05932	62.890	4.75	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	308.73000		0.30873		293.37000	0.29337	308.730	4.81	0.00	0	16.00
R203	On 07/08/2014	Bond Future			8.05726		103.86889		8.08843	103.78477		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	219.90000		0.21990		210.29000	0.21029	219.900	4.49	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.23408		101.32076		8.26686	101.23911		4.67	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	366.69000		0.36669		354.04000	0.35404	366.690	4.52	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	433.82000		0.43382		419.25000	0.41925	433.820	4.52	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.03769		93.61212		9.05410	93.48448			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.13046		90.98613		9.14742	90.85660			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.21167		92.40338		9.22872	92.27525			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.18746		95.86120		9.21401	95.62340			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.27357		93.01795		9.30097	92.77655			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.34893		94.34972		9.37675	94.10805			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.12643		102.65149		8.15956	102.52666		6.77	0.00	0	30,006.00
R204	On 07/08/2014	Bond Future			8.27429		100.13346		8.30974	100.00674		6.59	10,013,346.00	100	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,754.04000		2.75404		2,842.52000	2.84252	2,754.040	6.51	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.41563		101.69246		8.45257	101.56748		6.33	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,903.35000		2.90335		2,982.85000	2.98285	2,903.350	6.24	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.29659		96.12876		9.31282	95.97083			14,227,056.48	148	13,515.00
R2048	On 07/08/2014	Bond Future			9.37583		97.42616		9.39256	97.26589			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.45138		94.51727		9.46825	94.35801			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.35805		97.41983		8.38563	97.30099		8.38	0.00	0	19,048.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future			8.49572		95.21654		8.52492	95.09589		8.27	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.62058		96.69921		8.65060	96.58027		7.92	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.46850		91.95410		8.48541	91.87209		10.21	0.00	0	11,020.00
R208	On 07/08/2014	Bond Future			8.58702		93.31161		8.60477	93.22833		9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,190.60000		3.19060		3,246.82000	3.24682	3,190.600	9.76	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.70012		91.36491		8.71800	91.28381		9.72	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,389.82000		3.38982		3,439.14000	3.43914	3,389.820	9.66	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.13171		73.63659		9.14795	73.51705		19.59	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	749.06000		0.74906		735.99000	0.73599	749.060	19.22	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,968.80000		1.96880		1,933.49000	1.93349	1,968.800	19.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,310.56000		1.31056		1,365.58000	1.36558	1,310.560	19.74	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,033.32000		1.03332		1,080.94000	1.08094	1,033.320	19.82	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	821.73000		0.82173		862.89000	0.86289	821.730	19.89	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	674.14000		0.67414		710.26000	0.71026	674.140	19.95	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.20911		74.72376		9.22583	74.60240		19.43	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.28153		72.73965		9.29836	72.61909		19.57	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.61403		160.61403		160.23527	160.23527			0.00	0	719.00
R210	On 07/08/2014	Bond Future			163.00446		163.00446		162.61984	162.61984			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 08/05/2014	Bond Future			127.39845		127.39845		127.54617	127.54617			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.73666		127.73666		127.88652	127.88652			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 08/05/2014	Bond Future	128.94625		128.94625		128.94776	128.94776			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.15546		129.15546		129.15685	129.15685			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	9.00967		84.15885		9.02593	84.03737		17.33	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future	9.09236		85.40103		9.10914	85.27765		16.87	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.17120		83.18780		9.18807	83.06562		16.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.21447		74.46553		9.22554	74.38095		20.51	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.29068		75.47140		9.30208	75.38553		19.98	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.36319		73.35856		9.37455	73.27412		20.06	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future	21,396.04000		21,396.04000		21,425.47000	21,425.47000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,685.17000		21,685.17000		21,700.00000	21,700.00000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.87370		4.87370		4.85480	4.85480		11.84	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.80980		4.80980		4.79220	4.79220		13.10	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.75760		4.75760		4.78000	4.78000		12.43	0.00	0	0.00

**Total for Derivatives :** **1,115,053,307.58**      **98,704**      **4270740.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		101.03089		0.00000	101.01383			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.67000		105.43551		7.70000	105.37965		7,670,000,000,000.00	1,000,000,000	1,000,000,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000		101.32353		0.00000	101.30422			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.20000		104.52031		9.23000	104.37526		64,400,000,000,000.00	7,000,000,000	3,537,000,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000		100.19783		0.00000	100.18069			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.29488		0.00000	100.27747			0.00	0	200,000,000.00
AB013	On 21/11/2018	Spot Bond	10.06500		95.89519		10.09500	95.76332			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.97000		103.72379		8.00000	103.67147		3,985,000,000,000.00	500,000,000	250,400,000.00	
AB07	On 07/03/2014	Spot Bond	7.04500		100.00000		7.07000	99.98063			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.68341		0.00000	100.66407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	9.35500	105.97524		9.38000	105.88035			9,355,000,000,000.00	1,000,000,000	1,400,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.44804		1.56000	136.45788			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.65000	257.47371		2.65000	257.43141			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.20054		0.00000	100.18462			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.85081		0.00000	101.37346			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.29372		0.00000	101.86741			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.81356		0.00000	101.43525			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.80553		0.00000	101.50008			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.80004		0.00000	101.54318			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.02927		0.00000	101.01218			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.43000	102.69869		8.46000	102.64577			6,238,200,000,000.00	740,000,000	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.38902		0.00000	100.36715			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.29500	104.80953		8.32000	104.77239			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.87148		0.00000	101.85106			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.31934		0.00000	100.29921			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.08307		0.00000	101.06101			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.94509		0.00000	100.92410			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.19149		0.00000	101.16896			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.36618		0.00000	101.34514			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.60047		0.00000	101.57737			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.10497		0.00000	102.08244			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.75005		0.00000	101.72346			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	132.68249		6.01000	132.65758			24,200,000,000,000.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond		3.34000	124.20138		3.35000	124.16622			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.35000	114.33055		4.31000	114.41643			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	98.20972		5.16000	98.32975			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.31000	100.14772		6.31000	100.12133			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.75500	109.73388		11.78000	109.64656			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	101.62568		0.00000	101.59331			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.63986		0.00000	101.61299			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.75724		0.00000	101.72899			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.84669		0.00000	101.81709			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	107.89490		4.81000	108.07080			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.08532		100.00000	43.97615			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.38000	162.54806		2.39000	162.41956			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.04762		2.76000	156.02152			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.41000	163.52463		2.42000	163.36736			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.10000	170.64356		2.13000	169.85052			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.75625	72.09057		8.77625	72.02231			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.75625	72.09057		8.77625	72.02231			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.09000		0.00000	90.09000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.40839		0.00000	101.38792			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.40000		0.00000	90.40000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.22000		0.00000	89.22000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	89.60000		0.00000	89.60000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	86.08000		0.00000	86.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.42000		0.00000	85.42000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	101.00990	0.00000	100.99312		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.89882	0.00000	100.88032		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	85.04000	0.00000	85.04000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.83500	102.49548	7.86000	102.45479		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	85.23000	0.00000	85.23000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.34000	0.00000	88.34000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.36000	0.00000	85.36000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.19957	0.00000	101.18197		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.96000	107.50432	7.99000	107.43663		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.91927	0.00000	100.89933		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	82.57000	0.00000	82.57000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	82.68000	0.00000	82.68000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.95000	99.27836	2.95000	99.26120		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.81000	147.30340	2.81000	147.27857		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.73000	193.87458	2.73000	193.84229		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	81.26000	0.00000	81.26000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.09500	86.50659	10.11500	86.37781		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	90.80000	0.00000	90.80000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	101.70000	0.00000	101.70000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	102.69454	0.00000	102.69454		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		87.00000		0.00000	87.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		95.32500		0.00000	95.32500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		108.25000		0.00000	108.25000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.03000		105.50695		10.04500	105.36928			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		106.45000		0.00000	106.45000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.98000		105.87249		9.99000	105.77090			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.56500		88.69877		9.56500	88.67600			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.13000		0.00000	101.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		96.82000		0.00000	96.82000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.07500		105.17955		10.08500	105.07859			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		86.96000		0.00000	86.96000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.92156		0.00000	99.90188			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.72401		0.00000	100.70676			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.05500		102.46677		9.08000	107.28417			0.00	0	30,700,000.00
ABS5	On 01/05/2015	Spot Bond	7.62000		103.60908		7.65000	103.55488		16,306,800,000,000.00	2,140,000,000	1,620,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.58500		95.74819		9.61000	95.61288			0.00	0	229,100,000.00
ABS7	On 11/09/2026	Spot Bond	10.23000		89.93875		10.24500	89.81695			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.32000		101.66933		8.35000	106.26416			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000		128.93683		2.26000	128.93052			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.46000		261.29359		2.46000	261.25201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.50000	124.34602		1.50000	124.32944			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.46000	123.19084		2.46000	123.17117			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.98739		100.00000	46.87104			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.12000	101.57784		12.15000	101.50368			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.39538		0.00000	100.37257			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.72547		100.00000	2.71872			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.40547		0.00000	100.38199			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.54826		0.00000	100.51521			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	16.24508		100.00000	16.20485			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.38529		0.00000	100.36315			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.69821		11.00000	61.68057			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.24508		100.00000	16.20485			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	101.63229		0.00000	101.60987			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.80676		0.00000	101.78203			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.55450		0.00000	101.53310			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.60706		0.00000	101.58497			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.63019		0.00000	101.60780			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.79312		0.00000	100.78057			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.79312		0.00000	100.78057			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.79774		0.00000	100.78505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	101.51247		0.00000	101.49163			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.79774		0.00000	100.78505			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.78850		0.00000	100.77607			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	87.81528		0.00000	87.79662			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.48295		0.00000	101.46250			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.34783		0.00000	101.32700			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.57557		0.00000	101.55390			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.62791		0.00000	101.60555			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.64889		0.00000	101.62626			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.60686		0.00000	101.58478			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.51247		0.00000	101.49164			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	10.04500	101.93939		10.06500	101.82445			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	101.38642		0.00000	101.36724			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.73464		0.00000	100.71443			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.42789		0.00000	101.40695			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.38519		0.00000	81.36513			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	165.05600		0.00000	165.05600			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	165.13765		0.00000	165.13765			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.55443		0.00000	101.53305			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.33130		0.00000	100.31526			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.33130		0.00000	100.31526			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.17643		0.00000	100.16098			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.50185		0.00000	101.48114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
ACL135		On 20/09/2014	Spot Bond			0.00000	101.48923		0.00000	101.46870	0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond			0.00000	102.58420		0.00000	102.56194	0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond			0.00000	100.07815		0.00000	100.01605	0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond			0.00000	102.58245		0.00000	102.56022	0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond			0.00000	100.78504		0.00000	100.77077	0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond			0.00000	101.43434		0.00000	101.42284	0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond			0.00000	101.56292		0.00000	101.54242	0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond			0.00000	103.76312		0.00000	103.74178	0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond			0.00000	101.39364		0.00000	101.37303	0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond			0.00000	101.56076		0.00000	101.53929	0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond			0.00000	101.30644		0.00000	101.28831	0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond			0.00000	101.28328		0.00000	101.26546	0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond			0.00000	101.52731		0.00000	101.50628	0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond			0.00000	101.35907		0.00000	101.34025	0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond			0.00000	101.32329		0.00000	101.30494	0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond			0.00000	101.39275		0.00000	101.37349	0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond			0.00000	101.52311		0.00000	101.50213	0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond			0.00000	101.44947		0.00000	101.42947	0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond			0.00000	101.36539		0.00000	101.34648	0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond			0.00000	101.38854		0.00000	101.36933	0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond			10.23000	104.73906		10.23000	104.71020	0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond			0.00000	101.41149		0.00000	101.39198	0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond			0.00000	101.37591		0.00000	101.35687	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	0.00000	101.93326	0.00000	101.90687				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.93028	0.00000	113.93028				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	101.30587	0.00000	101.28810				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.14000	100.67778	10.17000	100.53092				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.51672	0.00000	101.49583				0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	110.83316	1.75000	110.81766				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.38644	0.00000	101.36726				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.39044	0.00000	101.37120				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.49059	0.00000	101.47036				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.54305	0.00000	101.52211				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.43813	0.00000	101.41859				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.53256	0.00000	101.51176				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	102.24803	0.00000	102.22895				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.72604	0.00000	103.70440				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.58078	0.00000	103.56051				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.55355	0.00000	101.53246				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.85817	0.00000	102.83904				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.53256	0.00000	101.51176				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.47984	0.00000	101.45943				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.56908	0.00000	101.54749				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.59640	0.00000	101.57446				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.37573	0.00000	101.35669				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.40731	0.00000	101.38785				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.60279	0.00000	101.58076				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	101.59131		0.00000	101.56972			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.71086		0.00000	101.68767			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.50109		0.00000	101.48071			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.69408		0.00000	101.67112			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.25306		0.00000	104.23311			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.71086		0.00000	101.68767			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	91.55497		0.00000	91.53686			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.62698		0.00000	101.60491			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.62698		0.00000	101.60491			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	120.68346		0.00000	120.68346			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	121.54011		0.00000	121.54011			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.39615		0.00000	101.37717			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.38145		0.00000	101.36267			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.27385		0.00000	100.25917			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.42134		0.00000	101.40203			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.42764		0.00000	101.40823			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.49059		0.00000	101.47036			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.39824		0.00000	101.37924			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.39615		0.00000	101.37717			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.53553		0.00000	101.51440			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.56091		0.00000	100.53951			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.76234		0.00000	100.74215			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.16315		0.00000	100.14684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP06	On 25/08/2014	Spot Bond	0.00000		100.16507		0.00000	100.14856			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.96398		100.00000	8.94153			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.26054		0.00000	100.24660			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.28846		0.00000	100.27251			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.30703		0.00000	100.28974			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.79578		0.00000	100.77705			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.88959		0.00000	100.86880			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.01453		0.00000	100.99101			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.76076		0.00000	100.74471			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.69000		98.49686		8.71500	98.42763			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.02165		0.00000	100.99983			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.21242		0.00000	101.18637			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.12000		97.67716		9.15000	97.53597			0.00	0	210,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.67000		116.10296		9.68500	115.97591			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		64.96697		100.00000	64.80609			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.02000		105.10756		8.05000	105.02828		93,032,000,000,000.00	11,600,000,000	2,900,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000		61.80778		100.00000	61.65472			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.55269		100.00000	15.51809			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		152.71815		3.06000	152.35598			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		99.93880		0.00000	99.91869			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.98240			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.39308		0.00000	102.37680			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.83135		0.00000	100.81585			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.30876		0.00000	100.29164			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.18160		0.00000	100.16033			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	100.00000		15.83196		100.00000	8.72873		800,000,000,000,000.00	8,000,000,000	8,000,000,000.00	
ASN008	On 06/03/2019	Spot Bond	100.00000		3.13094		100.00000	3.12500			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.91167		0.00000	99.89388			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		101.29116		0.00000	101.27359			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.53825		0.00000	100.52109			0.00	0	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.21844		0.00000	101.19834			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.61000		104.90269		9.64000	104.76629			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.27246		0.00000	101.25510			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.80246		0.00000	101.78355			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.05020		0.00000	101.03341			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.03671		0.00000	100.01830			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.03769		0.00000	100.01869			0.00	0	750,000,000.00
BAW19	On 05/12/2020	Spot Bond	10.12500		99.67218		10.14000	99.57431		20,250,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.92000		110.42790		7.95000	110.35908			0.00	0	400,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.34268		0.00000	101.31960			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.21201		0.00000	101.19100			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.27500		103.97950		8.30000	103.94253			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.50500		105.53756		9.53000	105.43575			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.80152		102.98535		11.80152	102.98535			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.65331		101.90359		11.65331	101.90359			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.70462	101.83204		11.70462	101.83204			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.77515		0.00000	101.74622			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.75489	101.66893		11.75489	101.66893			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.64134	99.50383		12.64134	99.50383			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.82010		0.00000	101.79047			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.82010		0.00000	101.79047			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.82018		0.00000	101.79055			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.05152	100.89775		12.05152	100.89775			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.95472	101.58783		11.95472	101.58783			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.65331	101.90359		11.65331	101.90359			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.89113	101.63958		11.89113	101.63958			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.06534	100.99318		11.06534	100.99318			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.72127		0.00000	101.69316			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.67843		0.00000	101.67843			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.67843		0.00000	101.67843			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.58175		0.00000	101.58175			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.88957		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.10405	100.93251		11.10405	100.93251			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.28500	98.80945		12.30500	98.72343			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.36770		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.21000	96.19615		12.23000	96.10882			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.88949		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.55060		0.00000	101.52512			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.69612		9.28000	101.67021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.67801		0.00000	101.65207			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.02000	96.02558		12.04000	95.93684			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.62444		0.00000	101.59933			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.66908		0.00000	101.64329			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.66908		0.00000	101.64329			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.74462		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.60300		0.00000	101.57823			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.20404		0.00000	101.18549			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.68501		0.00000	101.65746			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.06487		0.00000	101.04684			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.88959		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.68501		0.00000	101.65746			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.01238		0.00000	100.98770			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.80152	103.50392		14.80152	103.50392			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.04754	101.17693		16.04754	101.17693			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.94578	101.50312		14.94578	101.50312			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.24816		0.00000	102.21325			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.24816		0.00000	102.21325			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.24816		0.00000	102.21325			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.33703		0.00000	102.30071			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.22244		0.00000	101.19266			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.16912		100.00000	14.14224			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.01287		100.00000	21.95836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.03418	100.00000	19.98458				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.36678	100.00000	12.33615				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.38954	100.00000	12.35851				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.95202	100.00000	14.91500				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.95567	100.00000	12.92359				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		95.58663	100.00000	95.35061				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.72687	0.00000	100.71053				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		101.84811	0.00000	101.81847				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		101.89369	0.00000	101.86336				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		50.00001	100.00000	50.00000				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.35000		169.71513	2.36000	169.61287				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.59500		136.62577	8.60500	136.40926				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.59500		137.00507	8.60500	136.78965				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.97500		96.33960	8.99000	96.20341				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.60044	0.00000	100.57877				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.99976	0.00000	99.97987				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.42720	0.00000	101.40748				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.70000		97.85165	8.73000	97.73115			5,220,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.62379	0.00000	101.60596				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.77127	0.00000	100.75268				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.78962	0.00000	100.77061				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.85076	0.00000	100.83039				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.91186	0.00000	100.89012				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.08246	0.00000	101.05688				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.00600	100.00000	14.96884				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.68079	0.00000	100.66359				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.71491	0.00000	100.69676				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.72953	0.00000	100.71097				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.73441	0.00000	100.71571				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.79285	0.00000	100.77251				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.87069	0.00000	100.84816				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.39191	100.00000	9.36865				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.39191	100.00000	9.36865				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.38905	0.00000	101.37070				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.50942	0.00000	101.48955				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.54224	0.00000	101.52195				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.05500	103.54012	9.08000	103.45019				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.64070	0.00000	101.61917				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.81561	0.00000	101.79186				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.73699	100.00000	6.72030				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.73699	100.00000	6.72030				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.74500	102.22367	6.77000	102.19488				944,300,000,000.00	140,000,000	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.79409	0.00000	100.77900				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.38183		0.00000	99.36675			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.35968		0.00000	97.34220			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	98.96179		0.00000	98.94606			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000		1,890,000,000,000,000.00	18,900,000,000	18,900,000,000.00	
BIDC39	On 04/09/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000		0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.23821		0.00000	100.22488			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.27771		0.00000	100.26152			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.23141		0.00000	100.21956			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.24375		0.00000	100.23102			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.26614		0.00000	100.25179			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.35881		0.00000	100.33779			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.51710		0.00000	100.48363			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.71296		100.00000	45.59848			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.23106		100.00000	15.19334			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.32694		0.00000	100.30996			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.09500	107.52895		8.12000	107.48917			0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.15500	113.81416		10.18000	113.72272		406,200,000,000.00	40,000,000	20,400,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.98095		0.00000	100.95293			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.83909		0.00000	100.82307			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.80500	104.85372		9.83000	104.77773		12,746,500,000,000.00	1,300,000,000	650,100,000.00	
CBL12	On 06/09/2018	Spot Bond	11.92000	97.98676		11.95000	97.85513			0.00	0	800,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.89185		0.00000	100.86570			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.17000	98.81797		12.20000	98.67883			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.54207		0.00000	100.52536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		10.04500	101.19374		10.07000	101.09996			0.00	0	47,100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.30349		0.00000	100.27977			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.61000	94.36364		12.64000	94.22035			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.65753		0.00000	100.63877			0.00	0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	102.12150		0.00000	102.09402			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.57255		0.00000	100.55495			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.87500	92.34472		10.89000	92.25602			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.42000	115.12520		10.43500	114.99758			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.27000	111.08854		10.28500	110.95873			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.61000	110.15643		9.62500	110.02013		57,660,000,000,000.00	6,000,000,000	3,000,000,000.00	
CGR10	On 08/12/2016	Spot Bond		0.00000	99.91363		0.00000	99.88477			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.40500	104.67936		12.43000	104.60046			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.49771		0.00000	100.47828			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.84268		0.00000	101.81460			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.62577		0.00000	100.60009			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	101.53380		0.00000	101.49730			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.77096		0.00000	101.72899			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.02272		0.00000	99.99951			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.15474		0.00000	100.13714			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.53382		0.00000	100.50174			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.52820		0.00000	100.49650			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.55788		0.00000	100.52419			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	101.93342		0.00000	101.90702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.47451	0.00000	100.45482				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	92.48046	100.00000	92.26027				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	92.48046	100.00000	92.26027				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	92.48046	100.00000	92.26027				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.55453	0.00000	101.53313				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	92.48046	100.00000	92.26027				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.65635	0.00000	102.63772				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.74553	0.00000	99.71984				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.78671	10.11000	101.75898				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.74553	0.00000	99.71984				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.08870	0.00000	101.06895				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	114.54195	2.76000	114.52274				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118	0.00000	106.55118				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	114.39240	3.14000	114.37209				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.15390	8.25000	100.13190				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.74553	0.00000	99.71984				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.74553	0.00000	99.71984				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.01314	3.10000	113.99296				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.02620	2.40000	114.00819				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.25639	0.00000	102.22571				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.30253	0.00000	101.28601				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.90462	0.00000	100.88601				0.00	0	0.00

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	9.02000	102.14272		9.05000	102.04990			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.93154		0.00000	100.91236			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.91711		0.00000	100.89821			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.82394		0.00000	100.80650			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.83942		0.00000	100.81973			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.07000	102.28787		9.10000	102.19467			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.07000	102.28787		9.10000	102.19467			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.12000	101.02223		9.15000	100.92612			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.59658		0.00000	101.57463			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.77738		0.00000	101.75304			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.82739		0.00000	100.80898			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.82739		0.00000	100.80898			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	100.98159		100.17539	100.46022			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.72554		0.00000	99.69787			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.41349		0.00000	100.39673			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.62092		0.00000	101.59865			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.21263		0.00000	100.19744			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.22648		0.00000	100.21001			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.27806		9.35000	100.25275			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.27806		9.35000	100.25275			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.19326		0.00000	100.17807			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.19380	0.00000	100.17856				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475	0.00000	91.49475				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.35021	0.00000	100.32242				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.87359	0.00000	99.85536				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.34346	0.00000	100.31629				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.23730	0.00000	101.21807				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.23730	0.00000	101.21807				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.23730	0.00000	101.21807				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.23730	0.00000	101.21807				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.23730	0.00000	101.21807				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.27171	0.00000	101.25198				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.32885	0.00000	101.30829				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.32885	0.00000	101.30829				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.32885	0.00000	101.30829				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.32885	0.00000	101.30829				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.32885	0.00000	101.30829				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.33839	0.00000	101.31770				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.94000	103.17703	9.97000	103.03329				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.31318	0.00000	100.29936				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.81677	0.00000	99.79924				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.81677	0.00000	99.79924				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.71464	0.00000	100.69766				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.83842	0.00000	101.81329				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.32049	0.00000	100.29614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	101.46961		0.00000	101.44966			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.45912		0.00000	101.43930			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.48097		0.00000	101.46055			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.21706		0.00000	100.20114			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.23376		0.00000	100.21449			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.47676		0.00000	101.45640			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.70249		0.00000	105.68174			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	99.99988		0.00000	99.98039			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.32759		0.00000	101.30822			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.23191		0.00000	101.21269			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.41714		0.00000	101.39788			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.65843		0.00000	101.63594			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.65843		0.00000	101.63594			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.65843		0.00000	101.63594			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.65843		0.00000	101.63594			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.51600		0.00000	100.49805			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.14067		0.00000	100.12492			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.82685		0.00000	101.80317			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.54845		0.00000	101.52471			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.92908		0.00000	103.90610			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.43375		0.00000	101.41007			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.52936		0.00000	101.50590			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.31165		0.00000	101.28780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond		0.00000	101.71643		0.00000	101.69290			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.45580		0.00000	101.43212			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.45580		0.00000	101.43212			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.44993		0.00000	101.42789			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	125.88449		0.00000	125.88449			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	103.26235		0.00000	103.23915			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	126.57439		0.00000	126.57439			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	125.28505		0.00000	125.28505			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	126.05886		0.00000	126.05886			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	122.44654		0.00000	122.44654			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	122.78494		0.00000	122.78494			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	126.37467		0.00000	126.37467			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.47095		0.00000	100.45281			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.37500	92.98468		11.39500	92.85507			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.89500	94.69233		11.91500	94.56072			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.37727		0.00000	101.35635			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.73602		0.00000	101.71249			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.45979		0.00000	100.44219			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.76120		0.00000	100.74351			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.79892		0.00000	100.77950			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.06914		8.80500	103.04460			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.50109		0.00000	101.48071			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.64071		0.00000	100.62924			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	119.33696		0.00000	119.33696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	101.57873		0.00000	101.55730			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.61019		0.00000	101.58835			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.73184		0.00000	101.70836			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.62698		0.00000	101.60491			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	102.33930		0.00000	102.30762			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.33930		0.00000	102.30762			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	102.33930		0.00000	102.30762			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.80690		0.00000	101.78218			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	101.24665		0.00000	101.22839			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.70813		0.00000	100.69131			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.37727		0.00000	101.35635			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	108.47699		0.00000	108.47699			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	108.55070		0.00000	108.55070			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.28438		0.00000	101.26640			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.69503		0.00000	100.67720			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.03991		0.00000	102.01228			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.38636		0.00000	101.36530			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.33739		0.00000	102.30565			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.89075		0.00000	101.86493			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.40731		0.00000	101.38786			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.67312		0.00000	101.65043			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.68688		0.00000	100.66927			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.50068		0.00000	100.48486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond	0.00000	101.27430	0.00000	101.25647				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.34094	0.00000	101.32057				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.64934	0.00000	100.63085				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.28014	0.00000	100.25950				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.28014	0.00000	100.25950				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.13342	0.00000	100.11908				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.67592	0.00000	102.64414				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	100.30179	0.00000	100.27916				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.29169	0.00000	100.26999				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.66459	0.00000	100.64708				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.65824	0.00000	100.64070				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.64090	0.00000	100.62267				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.86760	10.55000	100.83784				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55500	103.41542	10.57500	103.17169				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.64538	0.00000	100.62529				0.00	0	2,000,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.74680	0.00000	100.72567				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.69500	105.67308	12.71500	105.40068				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.62213	0.00000	100.59996				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.72500	100.65244	12.74500	100.50846				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.15500	100.28525	11.17500	100.14435				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.28296	0.00000	100.26085				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	100.00000	0.06393	100.00000	0.06366				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.43024	7.01000	38.42311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		142.30388		0.00000	142.30388			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	8.98000		129.87389		8.99000	129.77362			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.59500		136.62577		8.60500	136.40926			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.59500		137.00507		8.60500	136.78965			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		88.66578		0.00000	88.64664			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		88.56887		0.00000	88.54956			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.11695		0.00000	101.09539			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.11695		0.00000	101.09539			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.61757		0.00000	101.59535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.49985		0.00000	101.47917			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.52303		0.00000	101.50206			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.10962		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.53256		0.00000	101.51176			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.76120		0.00000	100.74351			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.37726		0.00000	101.35853			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.20457		0.00000	100.18595			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.57500		108.31054		9.60000	108.25340			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.50500		100.51701		9.53000	100.40652		26,994,200,000,000.00	2,840,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.78500		111.22674		10.80000	111.10338			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.92000		105.60710		8.95000	105.53283			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.37500		106.89171		10.39000	106.78722			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.68500		94.85566		10.70500	94.72116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.32000		96.53209		11.33500	96.40469			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.32000		89.34986		11.33500	89.22827			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.13578		0.00000	100.12070			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.13904		0.00000	100.12340			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.07432		0.00000	100.01320			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.62368		0.00000	100.60598			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		102.58002		0.00000	102.56409			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.15634		0.00000	102.14060			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.71000		98.00343		11.71000	97.97288			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.43874		100.00000	10.41290			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.65453		0.00000	100.63833			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.78000		97.24103		8.80500	97.14554			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.15483		0.00000	100.14420			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.05807		0.00000	100.04801			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.94412		0.00000	99.92543			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.53848		0.00000	100.52165			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.53303		0.00000	101.50296			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.03572		0.00000	102.00815			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.64777		0.00000	101.61940			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.73343		0.00000	101.70368			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.80000		118.08980		7.83000	117.99758		10,296,000,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	9.08000		102.38389		9.10500	102.24500		70,271,936,000,000.00	7,739,200,000	3,520,500,000.00	
DV23	On 27/02/2023	Spot Bond	9.43500		103.58726		9.45500	103.43895		66,704,506,500,000.00	7,069,900,000	4,420,100,000.00	
DV24	On 18/02/2024	Spot Bond	9.54500		101.36408		9.56500	101.21056		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond		9.89500	102.04694		9.91000	101.90261			5,937,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	99.95030		0.00000	99.93402			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	99.95212		0.00000	99.93607			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.28370		0.00000	100.26944			0.00	14,500,000,000	7,250,000,000.00
E170	On 01/08/2020	Spot Bond		8.67000	124.61109		8.69500	124.44322			31,212,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	105.99456		0.00000	105.96583			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	131.66894		0.10000	131.65645			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	115.83394		2.24000	115.54341			6,660,000,000,000.00	3,000,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.23000	103.31337		2.25000	103.02182			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.33000	102.05610		2.35000	101.76391			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		10.27500	102.39896		10.29000	102.30095			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.12500	102.82083		10.14000	102.71737			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.37000	101.40595		10.38500	101.28605			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.77000	95.50616		10.76000	95.52091			0.00	0	100,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.30982		0.00000	100.29393			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	99.90026		0.00000	99.88348			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.49509		0.00000	100.47966			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.27098		0.00000	100.25865			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.25574		0.00000	100.24327			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		97.82609		100.00000	97.29730			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		98.64864		100.00000	98.38275			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		92.62664		100.00000	92.39849			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.90471		3.00000	128.88224			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.98000		103.39419		12.01000	103.32485			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		105.77013		0.00000	105.74656			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.79047		0.00000	100.76868			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.17294		0.00000	101.15074			0.00	0	1,400,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.53000		97.42202		10.56000	97.30059			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.15781		0.00000	101.13689			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.13917		0.00000	100.12400			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.40160		0.00000	100.38271			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.37002		0.00000	100.35289			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.35586		0.00000	100.34069			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.40888		0.00000	100.38959			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.39173		0.00000	100.37454			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.34325		0.00000	100.32762			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.35305		0.00000	100.33688			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.32949		0.00000	100.31581			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.34389		0.00000	100.32939			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.32661		0.00000	100.31308			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.33861		0.00000	100.32440			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.45000		100.55903		7.48000	100.49741			2,980,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	8.32500	106.66129		8.35500	106.53246			129,294,194,715,000.00	15,530,834,200	7,154,469,000.00
ES23	On 25/01/2023	Spot Bond	8.97000	107.33128		8.99000	107.17965			43,285,632,000,000.00	4,825,600,000	1,240,100,000.00
ES26	On 02/04/2026	Spot Bond	9.18000	93.76841		9.19500	93.64441			182,801,340,000,000.00	19,913,000,000	5,873,500,000.00
ES33	On 15/09/2033	Spot Bond	9.74000	80.43273		9.75500	80.30162			912,817,216,000,000.00	93,718,400,000	47,114,900,000.00
ES42	On 25/04/2042	Spot Bond	9.93000	89.62701		9.94000	89.52011			164,838,000,000,000.00	16,600,000,000	7,365,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.21780		0.00000	100.20215			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.85743		0.00000	100.83841			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.29059		0.00000	101.27058			0.00	4,000,000,000	2,000,000,000.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.12221		0.00000	100.10901			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	102.80395		0.00000	102.78801			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.90608		0.00000	100.88861			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.13230		100.00000	11.10443			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.83366		100.00000	10.80653			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.45604		0.00000	101.43683			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.52153		0.00000	101.50148			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.65250		0.00000	101.63076			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.78342		0.00000	101.75999			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.22000	100.70102		7.25000	100.66599			12,129,600,000,000.00	1,680,000,000	1,662,100,000.00
FRB05	On 21/12/2018	Spot Bond	10.01000	96.11173		10.04000	95.97787			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.95062		0.00000	99.93408			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.95055		0.00000	99.93402			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.71623		0.00000	100.69635			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	101.94529		0.00000	101.92279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	11.81000	103.14409		11.84000	103.00361			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.17382		0.00000	100.15056			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000	122.32437		2.56000	122.30452			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.49000	260.68591		2.49000	260.64423			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.66000	102.09361		2.66000	102.07677			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.79000	147.64384		2.79000	147.61902			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.62000	196.99369		2.62000	196.96148			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.23000	107.10536		8.26000	107.03722			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.97100	58.99857		7.97100	58.99857			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48500	37.22648		9.48500	37.22648			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	35.94624		9.72000	35.94624			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.39365		0.00000	102.36934			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.33759		0.00000	100.31096			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.72868		0.00000	102.72868			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.55257		0.00000	101.55257			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.32819		0.00000	100.30242			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.32819		0.00000	100.30242			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.10023		0.00000	100.07957			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.32261		0.00000	100.29735			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.82791		0.00000	101.80292			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	102.10645		0.00000	102.07898			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.55458		0.00000	101.53319			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.72701		0.00000	101.70335			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.99984		0.00000	102.99984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	102.07365		0.00000	102.04660			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.71086		0.00000	101.68767			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	101.62068		0.00000	101.59869			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.86818		0.00000	101.84287			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	101.67941		0.00000	101.65664			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	101.79892		0.00000	101.77455			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.26605		0.00000	102.23536			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.19278		0.00000	102.16308			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	14.26609		100.09221	14.23073			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.50529		0.00000	101.48485			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.32428		0.00000	111.32428			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.81922		0.00000	101.79432			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.05890		0.00000	102.03083			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.30173		0.00000	100.27838			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.00667		0.00000	106.00667			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.68486		0.00000	101.66175			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.70592		0.00000	101.68253			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.53981		0.00000	101.51862			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.58501		0.00000	101.56352			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.14044		0.00000	102.11145			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	99.93249		0.00000	101.41021			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.41021		0.00000	101.39293			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.55355		0.00000	101.53246			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.54213		13.22500	55.52206			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.45282		0.00000	101.43309			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.45492		0.00000	101.43516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	102.22732		0.00000	102.19704			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.53047		0.00000	101.50969			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.90500	90.60753		3.90500	90.58951			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.60600		0.00000	101.58421			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.60600		0.00000	101.58421			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.29120		0.00000	100.28060			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.37727		0.00000	101.35635			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.77584		0.00000	99.75423			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.93201		0.00000	101.93201			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.50109		0.00000	101.48071			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.46122		0.00000	101.44137			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.71406		0.00000	100.69321			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.74651		0.00000	101.72285			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.49534		0.00000	100.47974			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.70635		0.00000	100.68576			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.80602		0.00000	100.78582			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	102.03572		0.00000	102.00815			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.56824		0.00000	101.54696			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	102.22006		0.00000	102.19247			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.38546		0.00000	101.36588			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.39479		0.00000	100.36363			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.89967		0.00000	100.87831			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.70503		0.00000	100.68370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000	100.89662	0.00000	100.87475				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.69112	0.00000	101.66792				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.68069	0.00000	101.65762				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.93691	0.00000	99.91595				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.41794	0.00000	101.39835				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.71136	0.00000	100.69122				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.80000	112.13687	3.80000	112.11489				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.71427	0.00000	101.69077				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.73319	0.00000	101.70944				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.78000	112.29332	3.78000	112.27137				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000	121.51383	1.84000	121.49655				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.80000	112.13687	3.80000	112.11489				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.82000	119.86142	2.82000	119.84111				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.89000	125.06812	2.89000	125.04678				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.81643	0.00000	100.79351				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00045	0.00000	100.00045				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.32944	0.00000	102.29912				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.37315	0.00000	102.34228				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.47038	0.00000	101.45009				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.70170	0.00000	101.67837				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.50872	0.00000	105.50872				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.01274	0.00000	101.98529				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.93289	0.00000	101.90650				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.63326	0.00000	101.61112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		102.15455		0.00000	102.12647			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.63117		0.00000	101.60904			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		104.36683		0.00000	104.36683			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		95.81849		0.00000	95.81849			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		91.73275		0.00000	91.73275			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.07441		100.00000	10.04947			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		13.61853		100.00000	13.58553			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.75973		4.96000	142.78281			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.59917		0.00000	101.60044			0.00	56,860,000,000	32,180,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.58619		0.00000	101.56944			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.93164		0.00000	102.91472			0.00	200,000,000	200,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		103.01048		0.00000	103.04678			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.62388		0.00000	102.74406			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		102.12363		0.00000	102.22814			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.29116		0.00000	101.27359			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		84.08738		0.00000	84.08738			0.00	0	10,000,000,000.00
FRS101	On 31/01/2038	Spot Bond	2.92000		116.22342		2.92000	116.20343			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.73803		0.00000	100.72017			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.23154		10.38000	101.20273			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.23154		10.38000	101.20273			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.67324		0.00000	100.67324			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.48935		0.00000	100.47659			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.83554		0.00000	100.81583			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	3.06000	94.02570		3.06000	94.00917			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.93000	188.35863		2.93000	188.32624			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.25000	108.64833		2.25000	108.63011			47,925,000,000,000.00	21,300,000,000	21,300,000,000.00
FRS36	On 07/12/2023	Spot Bond	3.00000	250.61255		3.00000	250.56901			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.50000	260.48374		2.50000	260.44201			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.22000	246.41328		3.22000	246.36900			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.93000	119.17819		2.93000	119.15764			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.67850		0.00000	100.65974			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.46000	119.42407		2.46000	119.40501			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.86834		0.00000	100.84802			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.10211		0.00000	101.08182			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.63678		0.00000	100.61825			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000	92.80635		2.90000	92.79043			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.07866		104.97509	14.04304			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.98885		101.07593	22.28454			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	13.57412		100.44759	13.54037			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.35687		0.00000	101.33955			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.54489		100.76967	20.49366			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	2.42000	104.64378		2.45000	103.98018			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.92234		0.00000	100.90837			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.62000	102.48892		2.62000	102.47212			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.34830		0.00000	98.34721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.65000	102.19228		2.65000	102.17545			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.15513		0.00000	100.13719			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.70000	324.95981		2.70000	324.90600			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	101.03238		0.00000	101.01788			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.53102		0.00000	100.51212			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.50074		0.00000	100.48306			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.47695		0.00000	100.46023			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.16086		0.00000	100.14496			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.12578		0.00000	100.11259			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.36323		0.00000	100.34189			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	101.07684		0.00000	101.05634			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.55500	101.02069		6.58000	100.99112			1,573,200,000,000.00	240,000,000	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.12000	105.77871		7.15000	105.72884			1,424,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.19000	103.39463		8.22000	103.30470			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.59500	103.77484		8.62000	103.67621			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.75000	110.06257		8.77000	109.96640			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.17000	102.01982		9.19500	101.88608			18,156,600,000,000.00	1,980,000,000	990,200,000.00
FRX20	On 01/10/2020	Spot Bond		9.37500	100.74754		9.39000	100.65121			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.94500	87.30410		9.96500	87.17418			87,515,999,005,500.00	8,799,999,900	8,799,999,900.00
FRX24	On 10/12/2024	Spot Bond		10.06000	107.01001		10.07500	106.88091			0.00	0	900,000,000.00
FRX26	On 01/10/2026	Spot Bond		10.38500	97.89407		10.39500	97.80057			10,385,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.72500	90.87833		10.74000	90.74468			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.58000	79.74940		10.59000	79.65538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A1	On 20/09/2014	Spot Bond	0.00000	101.17380	0.00000	101.15742				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.23898	0.00000	101.22174				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.29162	0.00000	101.27369				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.31267	0.00000	101.29446				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.36523	0.00000	101.34633				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.44936	0.00000	101.42936				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.51246	0.00000	101.49162				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.78577	0.00000	101.76133				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.24753	0.00000	100.23462				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.26094	0.00000	100.24713				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.27298	0.00000	100.25836				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.27585	0.00000	100.26104				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.28391	0.00000	100.26855				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.29603	0.00000	100.27986				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.30613	0.00000	100.28928				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.35050	0.00000	100.33068				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.34949	0.00000	101.33014				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.03329	0.00000	101.01324				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.85500	102.84560	9.88000	102.75340				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000	100.53507	0.00000	100.52021				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	99.83651	0.00000	99.82164				0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.21429	0.00000	99.19947				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.60652		0.00000	100.59136			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.62228		0.00000	100.60671			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.65273		0.00000	100.63637			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.69049		0.00000	100.67315			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.74288		0.00000	100.72419			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	99.94377		0.00000	99.92492			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.16121		0.00000	101.14541			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.88996		0.00000	100.87097			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.83304		0.00000	100.81467			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.03271		0.00000	101.01575			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.92536		0.00000	99.90662			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.28910		0.00000	100.27210			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	101.10434		0.00000	101.08813			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.19006		0.00000	100.17694			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.44862		0.00000	101.42759			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.83800		0.00000	100.81499			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.77574		0.00000	100.75745			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.88783		0.00000	99.86901			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.62806		0.00000	100.61023			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.63584		0.00000	100.61776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond		0.00000	100.62885		0.00000	100.61388			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.52007		0.00000	100.50381			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	100.81456		0.00000	100.79542			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.59271	96.16137		8.61718	96.09027			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	100.85834		0.00000	100.83824			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.94498	104.41639		8.96944	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	100.91460		0.00000	100.89327			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.39468	104.41639		9.41910	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.98332		0.00000	100.96048			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	100.90005		0.00000	100.88015			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.02180		0.00000	101.00020			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.06326		0.00000	101.04084			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.37714		0.00000	100.35961			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	100.48115		9.89000	100.45436			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		8.81000	105.45285		8.83500	105.30393			53,212,400,000,000.00	6,040,000,000	3,086,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.27000	265.18219		2.27000	265.14136			40,224,400,000,000.00	17,720,000,000	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.25000	265.59556		2.25000	265.55481			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.72000	96.73921		9.73500	96.58623			62,328,528,000,000.00	6,412,400,000	5,795,400,000.00
HWAY35	On 31/07/2035	Spot Bond		9.64000	97.37111		9.65500	97.21484			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	39.07520		100.00000	38.97843			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.14224		100.00000	10.11713			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	62.25571		100.00000	62.10156			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.60917		100.00000	29.53584			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.41318		100.00000	16.37254			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.91914		100.00000	8.89681			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.06000	108.20748		2.01000	108.71920			80,379,877,274,000.00	39,019,357,900	75,848,019,600.00
I2038	On 31/01/2038	Spot Bond		2.30000	107.87265		2.30000	107.85592			149,190,344,100,000.00	64,865,367,000	70,158,758,900.00
I2046	On 31/03/2046	Spot Bond		2.32000	107.64961		2.33000	107.39665			106,508,490,240,000.00	45,908,832,000	46,073,731,800.00
I2050	On 31/12/2050	Spot Bond		2.35000	113.02142		2.35000	113.00374			5,556,400,395,000.00	2,364,425,700	34,665,293,200.00
IBC01	On 16/03/2015	Spot Bond		0.00000	92.15000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.12000	101.98900		8.15000	101.93742			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.73274		0.00000	100.71475			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.59929		0.00000	101.57944			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	99.83989		0.00000	99.82362			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		8.19000	99.82082		8.21500	99.79785			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.62000	101.41425		8.65000	101.33541			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.20500	102.37427		9.23000	102.26502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	8.12000	103.19690		8.14500	103.17096			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.72843		0.00000	100.71080			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.31520		0.00000	100.30012			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000	113.07126		4.81000	113.06616			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.44000	100.01143		8.47000	99.92344			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.58801		0.00000	100.57167			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.62264		0.00000	100.60520			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.66000	123.79186		1.66000	123.77481			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.53000	122.58358		2.53000	122.56378			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.62270		0.00000	101.60491			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.76439		0.00000	102.74496			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.87500	103.37560		8.90000	103.26720			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.36389		0.00000	100.34676			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.55243		0.00000	101.53378			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.33540		0.00000	100.31984			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.44000	96.19892		9.47000	96.06486			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.90000	89.43222		9.92500	89.30720			0.00	0	40,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.70492		0.00000	101.68728			0.00	0	6,900,000.00
IBL49	On 02/04/2018	Spot Bond	8.95500	97.70662		8.98000	97.60213			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.95000	96.85530		9.97500	96.71587			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.63914		0.00000	100.62250			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.65816		0.00000	100.64097			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.38000	98.27502		8.41000	98.18954			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.22000	96.82591		9.25000	96.69779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond		0.00000	100.72916		0.00000	100.70992			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.39772		0.00000	100.38248			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.52500	100.49558		8.55000	100.40855			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.18000	100.56599		9.21000	100.42375			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.18500	100.93011		10.20500	100.77882			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00345		100.00000	0.00344			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.68715		0.00000	100.67007			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.72312		0.00000	100.70522			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.52500	97.37209		9.54000	97.27735			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.90376		5.00000	101.88993			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.90376		5.00000	101.88993			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.47862		5.00000	100.46491			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.90376		5.00000	101.88993			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.92345		4.00000	99.91251			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.30716		0.00000	102.28360			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.22277		0.00000	102.19979			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.55297		0.00000	101.52898			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	86.96250		100.00000	86.34574			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.49242		9.20000	111.46487			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.33725		0.00000	101.31536			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.33725		0.00000	101.31536			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.40165		0.00000	100.38276			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.96193		100.00000	8.93973			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.66631		0.00000	100.64936			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.52870		0.00000	100.51487			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.40342		0.00000	100.39010			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.12000	98.65126		10.15000	98.59611			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.15381		0.00000	100.14150			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.77240		0.00000	101.75671			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	101.34008		0.00000	101.32336			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.95319		0.00000	99.92883			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.76579		100.00000	5.75135			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	82.82143		100.00000	82.26183		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA410	On 04/03/2014	Spot Bond	5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000	99.87304		5.80000	99.87304			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA414	On 01/04/2014	Spot Bond	5.80000	99.54129		5.80000	99.54129			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.42145		5.90000	99.42145			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.30973			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.19826		5.90000	99.19826			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.08704		5.90000	99.08704			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000	98.95890		6.00000	98.95890			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	98.84634		6.00000	98.84634			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	98.73404		6.00000	98.73404			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.62199		6.00000	98.62199		123,000,000,000,000.00	20,500,000,000	10,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	101.50566	0.00000	101.48087				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.80152	102.41277	11.80152	102.41277				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.80152	101.14807	11.80152	101.14807				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.56974	0.00000	101.54706				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	99.91977	0.00000	99.89304				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.53577	0.00000	101.51356				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.76126	6.50000	102.74321				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.65843	0.00000	101.63594				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.13688	0.00000	101.11775				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822	0.00000	97.40822				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.42807	0.00000	101.40906				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.78768	0.00000	100.77129				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.84495	0.00000	100.82932				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.42104	0.00000	100.40818				0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	101.17208	0.00000	101.15652				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.51597	0.00000	101.49477				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.05967	0.00000	100.03963				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.66986	0.00000	101.65411				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.58671	0.00000	101.57068				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.18615	0.00000	101.16997				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.22212	0.00000	101.20607				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	99.95071	0.00000	99.93456				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.72354	0.00000	100.70970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000	100.51941		0.00000	100.50646			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.40028		0.00000	100.38783			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.28984		0.00000	100.27626			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.28640		0.00000	100.27301			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.10986		0.00000	100.09890			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.60657		0.00000	101.58175			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.11404		0.00000	100.10201			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.01402		0.00000	98.99836			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.92053		0.00000	100.90162			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.94210		0.00000	100.92278			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.95652		0.00000	100.93692			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.13000	102.61527		9.16000	102.51099			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.74500	104.03434		7.77000	104.01075			0.00	0	110,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.66440		0.00000	101.64381			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.35500	105.57267		9.38000	105.47118			0.00	0	43,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.07240		0.00000	101.05293			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.03296		0.00000	101.01292			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.21688		0.00000	100.19691			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.60047		0.00000	101.57737			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.30000	103.62930		9.33000	103.56710			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.59284		0.00000	103.57040			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.02147		0.00000	99.99961			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000	113.55389		3.62000	113.53218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.97000		129.04837		3.97000	129.02256			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.32502		0.00000	101.30221			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.08316		0.00000	101.06110			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.07000		0.00000	101.04854			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.89305		0.00000	99.87158			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.45152		0.00000	101.42913			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.01000		89.70752		4.01000	89.68943			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.06000		96.27610		4.01000	96.51952			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.90965		0.00000	99.88701			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.49575		0.00000	100.47505			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		99.94968		0.00000	99.93319			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.51000		108.64837		12.54000	108.51464			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.90448		0.00000	100.88018			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.97000		129.04837		3.97000	129.02256			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		85.73767		100.00000	85.13811			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.12268		0.00000	100.10942			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.75088		0.00000	100.73404			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.30066		0.00000	100.28859			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		94.51796		5.80000	99.95235			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		99.84135		5.80000	99.84135			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.50981		5.80000	99.50981			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.38950		5.90000	99.38950			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.27786		5.90000	99.27786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA417	On 24/04/2014	Spot Bond	5.90000	99.16646		5.90000	99.16646			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000	98.92671		6.00000	98.92671			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000	98.81423		6.00000	98.81423			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.48442		0.00000	100.46607			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.62595		0.00000	100.60761			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.66816		0.00000	100.64967			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.12841		0.00000	101.11176			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.01883		0.00000	101.00025			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.81646		0.00000	99.79786			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.53173		0.00000	100.51782			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.52235		0.00000	100.50911			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.42785		0.00000	100.41319			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.52924		0.00000	100.51539			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.27187		0.00000	100.25733			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.23037		0.00000	100.21325			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.13031		0.00000	100.11623			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.94219		0.00000	100.92287			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.94941		0.00000	100.92995			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.96384		0.00000	100.94410			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.89890		0.00000	100.88040			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.80830		0.00000	100.78930			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.62590		0.00000	100.60755			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.44800		0.00000	101.42831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond		0.00000	100.34514		0.00000	100.32904			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.15860		0.00000	100.14512			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.15690		0.00000	100.14361			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	57.39281		100.00000	57.24909			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.74728		0.00000	100.72823			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	60.54723		100.00000	60.39730			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.10931		0.00000	101.08994			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	21.72072		100.00000	21.66633			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.97027		0.00000	100.94968			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	53.96801		100.00000	53.83286			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	55.18172		100.00000	55.04354			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	59.44877		100.00000	59.30155			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	57.38363		100.00000	57.27476			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	58.85889		100.00000	58.71150			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	54.54895		100.00000	54.37291			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.14348		0.00000	100.13299			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.78828		0.00000	100.76540			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.97000	139.96047		8.98500	139.78077			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.60473		0.00000	101.58632			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.38546		0.00000	101.36632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000	100.13489		0.00000	100.11985			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	100.00000	8.61079		100.00000	8.58993		1,430,000,000,000,000.00	14,300,000,000	13,300,000,000.00	
LEW01	On 31/10/2016	Spot Bond	0.00000	100.69890		0.00000	100.68053			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.45500	95.31793		9.48000	95.22391			0.00	0	104,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.60500	96.74332		9.63000	96.63903			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.05000	96.39637		10.07500	96.25687			0.00	0	41,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.83107		0.00000	99.80289			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.12000	101.77515		11.15000	101.69794		23,129,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	99.81494		0.00000	99.78411			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.29162		0.00000	100.27679			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.31155		0.00000	100.29539			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.33542		0.00000	100.31765			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.58574		0.00000	100.57284			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.83399		0.00000	100.81951			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98545			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.62040		0.00000	99.60580			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.31416		0.00000	99.29956			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	98.91092		0.00000	98.89514			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	58.87049		100.00000	58.75879			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	53.96801		100.00000	53.83286			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.10774		0.00000	100.10247			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	63.20269		100.00000	63.04443			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ14U	On 17/03/2014	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		87.32057	100.00000	87.11217			4,000,000,000,000,000.00	40,000,000,000	80,000,000,000.00	
MBC022	On 17/04/2014	Spot Bond	0.00000		99.40750	0.00000	99.39305				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.06430	0.00000	101.04786				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.24940	0.00000	100.23666				0.00	2,080,000,000	1,040,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.18942	0.00000	101.17197				0.00	0	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.82284	0.00000	100.80485				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.48313	0.00000	101.46478				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.19986	0.00000	102.18037				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		101.02317	0.00000	101.00630				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.45949	0.00000	101.44145				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.95275	0.00000	99.93691				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.26622	0.00000	100.24924				0.00	3,000,000,000	1,500,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.40140	0.00000	100.38740				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.43321	0.00000	100.41788				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		94.29547	100.00000	94.06031				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		64.53800	100.00000	64.33203				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		57.70083	100.00000	57.55634				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.16472	100.00000	16.12469				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.46465	100.00000	39.36693				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.36000		102.21036	9.39000	102.06595			2,808,000,000,000.00	300,000,000	150,100,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		99.87881		0.00000	99.85851			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		99.88777		0.00000	99.86895			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.39095		0.00000	101.37290			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.58157		0.00000	102.56438			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.60202		0.00000	102.58470			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.70426		0.00000	102.68623			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.95595		0.00000	100.94427			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.01094		0.00000	100.99833			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.69000		103.37160		8.71500	103.29078			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.43000		101.20697		9.46000	101.06711			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.20000		100.65094		10.21500	100.54421			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.06000		103.68731		7.08500	103.64864			70,600,000,000.00	10,000,000	5,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.30212		0.00000	101.28405			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.35472		0.00000	101.33596			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.25500		102.16742		10.27500	102.05501			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.12000		100.35000		8.15000	100.28558			77,302,400,000,000.00	9,520,000,000	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.13617		0.00000	100.12110			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.61500		100.05466		9.64000	99.96164			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.65785		100.00000	10.63146			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.13049		0.00000	100.11623			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.31500		99.96475		9.34000	99.87219			2,421,900,000,000.00	260,000,000	130,100,000.00
MTN02	On 13/07/2014	Spot Bond	6.54500		102.73694		6.57000	102.71008			0.00	0	1,100,300,000.00
MTN03	On 13/07/2015	Spot Bond	8.22000		102.78362		8.25000	102.72254			14,138,400,000,000.00	1,720,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.25500		103.93369		9.28000	103.83586			740,400,000,000.00	80,000,000	40,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.20727	100.89771	6.19161			0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.29030	100.61875	6.27445			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	100.38758	0.00000	100.37207			0.00		0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	100.39380	0.00000	100.37799			0.00		0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	100.39944	0.00000	100.38336			0.00		0	0.00	
N4A502	On 14/08/2020	Spot Bond	0.00000	100.40210	0.00000	100.38588			0.00		0	0.00	
N4B508	On 14/08/2020	Spot Bond	0.00000	100.43640	0.00000	100.41855			0.00		0	0.00	
N4C508	On 14/08/2020	Spot Bond	0.00000	100.47611	0.00000	100.45636			0.00		0	0.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.39821	100.00000	0.39722			0.00		0	0.00	
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.39821	100.00000	0.39722			0.00		0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.53500	95.01472	9.55500	94.87950			0.00		0	0.00	
NBK10A	On 25/07/2016	Spot Bond	8.07000	98.29733	8.10000	98.21281			0.00		0	0.00	
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.77868	0.00000	100.76267			0.00		0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.77000	98.29298	9.79500	98.14910			0.00		0	0.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.96622	0.00000	100.95108			0.00		0	0.00	
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.36582	0.00000	100.35139			0.00		0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.70835	0.00000	101.69349			0.00		0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.49027	0.00000	100.47710			0.00		0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.38128	0.00000	101.36685			0.00		0	0.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.58914	0.00000	100.57255			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.30338		0.00000	100.29056			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.82000	108.88474		7.85000	108.81820			11,104,400,000,000.00	1,420,000,000	710,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.90219		0.00000	101.88138			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.26000	108.96627		9.29000	108.80474			0.00	0	33,300,000.00
NBK4	On 28/10/2024	Spot Bond	11.15000	32.45990		11.16000	32.41943			0.00	0	800,000,000.00
NBK6A	On 19/04/2015	Spot Bond	8.22000	105.20872		8.25000	105.15352			15,618,000,000,000.00	1,900,000,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.82705		0.00000	100.80763			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.87687		0.00000	100.85636			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.98000	103.80917		8.00500	103.78529			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.26517		0.00000	101.24827			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.57000	105.71142		8.60000	105.63114			0.00	0	58,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.29718		0.00000	101.27823			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	100.20727		0.00000	100.19068			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.33495		0.00000	101.31279			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.13921		0.00000	101.11829			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.97049		0.00000	100.94990			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.07706		0.00000	100.01529			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.30286		0.00000	88.28438			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.07261		0.00000	100.01188			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.67925		0.00000	100.66032			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.74809		0.00000	100.72740			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.64092		0.00000	100.62217			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	101.05027		0.00000	101.02888			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	84.48434		0.00000	84.46523			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	99.83665		0.00000	101.42410			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	99.82992		0.00000	101.39197			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	101.50041		0.00000	101.48456			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.37342		0.00000	100.35575			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond	0.00000	101.42307		0.00000	101.40341			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	101.33892		0.00000	101.32037			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	101.06122		0.00000	101.04100			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	101.28736		0.00000	101.26948			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	101.27646		0.00000	101.25908			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	101.27542		0.00000	101.25805			0.00	0	0.00
NCLN81		On 31/01/2017	Spot Bond	0.00000	100.65905		0.00000	100.64183			0.00	0	0.00
NCLN82		On 20/03/2024	Spot Bond	0.00000	100.62821		0.00000	100.60800			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	10.32000	105.55124		10.33000	105.36478			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	100.51995		0.00000	100.49991			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	10.35500	104.00390		10.36500	103.80162			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	100.33463		0.00000	100.31448			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	100.00000	8.64389		100.00000	8.53205			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	9.07000	101.76947		9.10000	106.95777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	103.17686	0.00000	103.14260				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.14936	0.00000	100.13273				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.90387	0.00000	100.88724				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.70500	112.51009	12.73000	112.38062				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.36482	0.00000	110.33660				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.41438	0.00000	101.39933				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.02838	0.00000	100.04746				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.50000	160.34109	2.51000	160.27349				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.30000	101.30266	9.32500	101.15869				0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000	101.29118	0.00000	101.27633				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.93500	102.67463	9.95500	102.55313				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.20806	0.00000	100.19297				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.30579	0.00000	100.29271				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.19803	0.00000	100.18386				0.00	0	3,800,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.19615	0.00000	100.18214				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.20364	0.00000	100.18895				0.00	0	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	10.13500	103.14928	10.15500	103.00774				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.21117	0.00000	100.19580				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.20371	0.00000	100.18902				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.20811	0.00000	100.19301				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.33500	102.66295	10.35500	102.54140				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.22311	0.00000	100.20666				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.21417	0.00000	100.19853				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.21109	0.00000	100.19572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.26742		0.00000	100.24690			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.24939		0.00000	100.23053			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.21705		0.00000	100.20114			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.57000		104.45516		7.60000	104.42907			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.10000		115.13008		9.13000	114.98015			14,924,000,000,000.00	1,640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.45500		120.53359		9.47000	120.40619			14,182,500,000,000.00	1,500,000,000	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.39500		163.80900		2.40500	163.66000			40,236,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.65000		123.45091		9.66500	123.28506			5,983,000,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.79938		0.00000	100.78057			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.77688		0.00000	100.75856			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.84337		0.00000	100.82763			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.67719		0.00000	100.65946			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.39583		0.00000	101.37916			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.37003		0.00000	101.35008			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.14892		0.00000	100.13451			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.15430		0.00000	100.13921			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.15213		0.00000	100.13510			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.19444		0.00000	100.17132			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.71912		100.00000	15.67976			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.94509		100.00000	28.87342			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.35000		105.57878		7.38000	105.51142			8,820,000,000,000.00	1,200,000,000	68,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.65280		100.00000	14.61611			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		96.44000		0.00000	96.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		44.71765		100.00000	44.60692			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.38815		0.00000	100.37261			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.63820		0.00000	100.62344			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.11828		0.00000	100.10639			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	100.00000		56.66947		100.00000	55.35685		3,780,000,000,000,000.00	37,800,000,000	15,000,000,000.00	
PNP15	On 12/05/2014	Spot Bond	0.00000		100.36832		0.00000	100.35230			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.24021		0.00000	100.22419			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.75586		0.00000	101.73729			0.00	0	10,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		102.03471		0.00000	102.01689			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.57974		0.00000	101.56287			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.32500		0.00000	101.30748			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.30097		0.00000	101.28376			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.44364		0.00000	101.42460			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.37960		0.00000	101.36138			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.32937		0.00000	101.31179			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.52677		0.00000	101.50667			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.44512		0.00000	101.42605			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.38179		0.00000	101.36354			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.61863		0.00000	101.59737			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.52153		0.00000	101.50148			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		101.44294		0.00000	101.42389			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.60962		0.00000	100.59263			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.63079		0.00000	100.61325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.64031		0.00000	100.62253			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.66147		0.00000	100.64314			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.75237		0.00000	100.73169			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.77349		0.00000	100.75226			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.74847		0.00000	100.72869			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	7.12000	102.92109		7.15000	102.88555			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.91500	96.51294		6.94000	96.48258			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.39000	37.94263		8.40500	37.86972			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	7.12000	108.75870		7.15000	108.69246		9,950,325,440,000,000.00	02,012,000,000	84,630,460,000.00	
R158		On 15/09/2015	Spot Bond	7.12000	108.75870		7.15000	108.69246			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	7.02000	90.03075		7.05000	89.97382			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.12000	114.20187		7.15000	114.10542			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.95000	84.17190		6.98000	84.09444			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.57000	116.98727		8.58500	116.83336		8,445,253,787,234,000.00	19,166,136,200	12,224,513,400.00	
R187P		On 21/12/2026	Spot Bond	8.31000	35.29390		8.32500	35.22106			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.23000	32.88068		8.24500	32.80813			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.99000	271.04086		2.00000	270.78925		98,440,248,783,000.00	49,467,461,700	28,852,295,300.00	
R201		On 21/12/2014	Spot Bond	6.54500	103.48348		6.57000	103.44581		1,954,337,000,000,000.00	98,600,000,000	04,000,000,000.00	
R202		On 07/12/2033	Spot Bond	2.10000	212.60379		2.13000	211.63106		639,773,492,400,000.00	04,654,044,000	55,097,600,000.00	
R2023		On 28/02/2023	Spot Bond	8.48500	95.58906		8.50500	95.44725		6,858,977,873,500,000.00	08,365,100,000	45,612,700,000.00	
R203		On 15/09/2017	Spot Bond	7.75500	101.32175		7.78000	101.22398		5,608,749,567,366,000.00	23,243,013,200	53,432,166,400.00	
R2030		On 31/01/2030	Spot Bond	8.96500	92.66427		8.98000	92.52352		2,611,504,500,000,000.00	91,300,000,000	46,359,600,000.00	
R2037		On 31/01/2037	Spot Bond	9.12000	94.89058		9.14500	94.64041		3,775,296,048,000,000.00	13,957,900,000	67,013,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	8.01000	101.61210		8.04000	101.47272			9,722,711,610,342,000.00	13,821,674,200	90,251,300,000.00
R2048	On 28/02/2048	Spot Bond	9.23500	95.15541		9.25000	94.98435			5,698,179,700,000,000.00	17,020,000,000	52,284,700,000.00
R207	On 15/01/2020	Spot Bond	8.25000	96.43342		8.27500	96.30079			3,742,820,793,350,000.00	65,796,459,800	13,778,600,000.00
R208	On 31/03/2021	Spot Bond	8.37500	94.38577		8.39000	94.28993			3,982,196,046,075,000.00	69,515,945,800	83,883,966,100.00
R209	On 31/03/2036	Spot Bond	9.07000	76.00465		9.08500	75.87449			6,596,098,374,484,000.00	27,243,481,200	66,686,940,600.00
R210	On 31/03/2028	Spot Bond	2.05000	160.91068		2.07000	160.51047			14,564,606,915,000.00	7,104,686,300	23,802,619,200.00
R211	On 31/01/2017	Spot Bond	1.00000	126.09704		0.96000	126.22343			21,823,312,000,000.00	21,823,312,000	23,310,000,000.00
R212	On 31/01/2022	Spot Bond	1.96000	127.62906		1.96000	127.61044			296,393,837,572,000.00	51,221,345,700	94,230,000,000.00
R213	On 28/02/2031	Spot Bond	8.94500	83.30672		8.96000	83.17348			8,265,670,234,303,000.00	24,054,805,400	90,943,420,600.00
R214	On 28/02/2041	Spot Bond	9.15500	73.71153		9.16500	73.61635			7,412,441,877,500,000.00	09,660,500,000	26,526,800,000.00
R225C	On 15/03/2014	Spot Bond	6.40500	99.85981		6.43000	99.84170			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.51500	96.70815		6.54000	96.67874			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.18000	93.04377		7.21000	92.99804			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	7.02000	90.03075		7.05000	89.97382			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.94000	87.11389		6.97000	87.04636			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.95000	84.17190		6.98000	84.09444			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.60000	98.11933		6.62500	98.09488			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.55000	95.02847		6.57500	94.99339			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	7.09000	91.39665		7.12000	91.34491			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.96000	88.46635		6.99000	88.40374			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.94000	85.52912		6.97000	85.45624			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	7.00000	82.52713		7.03000	82.44474			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.73000	77.90991		7.75500	77.83194			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.78000	74.87398		7.80500	74.78998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	8.01500	71.37465	8.04500	71.27092				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.99500	68.68778	8.02500	68.57809				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.97500	66.11477	8.00500	65.99970				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.96500	63.61496	7.99500	63.49509				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.21000	60.27888	8.23500	60.17454				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.19000	57.97760	8.21500	57.87032				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.29500	55.28879	8.31000	55.21841				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.26500	53.20629	8.28000	53.13477				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.23500	51.21700	8.25000	51.14450				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.20500	49.31631	8.22000	49.24299				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.16500	47.54228	8.18000	47.46821				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.12500	45.84972	8.14000	45.77502				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.51000	42.41527	8.52500	42.34280				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.47000	40.85297	8.48500	40.78027				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.43000	39.36334	8.44500	39.29050				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.39000	37.94263	8.40500	37.86972				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.35000	36.58727	8.36500	36.51436				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.31000	35.29390	8.32500	35.22106				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.27000	34.05937	8.28500	33.98665				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.23000	32.88068	8.24500	32.80813				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	102.17632	0.00000	102.14796				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.20181	0.00000	101.17664				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.22644	0.00000	100.20795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.23767	0.00000	101.21272				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.07033	0.00000	101.04691				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.32686	100.00000	13.29349				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.10091	100.00000	6.08580				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98199				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.01806	0.00000	99.99996				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.19105	0.00000	101.17136				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.92429	0.00000	99.90528				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.97305	0.00000	101.95449				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	101.16346	0.00000	101.14715				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.33974	0.00000	100.32356				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.37438	0.00000	100.35655				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.80196	0.00000	100.78309				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.29219	0.00000	100.27629				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.02734	0.00000	101.00983				0.00	50,000,000	50,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.60845	0.00000	100.59020				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	99.94410	0.00000	99.92541				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.98411	0.00000	100.96829				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.77733	0.00000	100.75860				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	101.80893	0.00000	101.79292				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.13344	0.00000	100.11862				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.07193	0.00000	100.01185				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	100.80896	0.00000	100.78547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	101.89210		0.00000	101.86280			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.11999		0.00000	101.09121			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.00404		0.00000	100.97864			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.00404		0.00000	100.97864			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.93779		0.00000	101.90833			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	102.17599		0.00000	102.14307			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	99.91977		0.00000	99.89304			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.27454		12.35000	103.24036			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	99.93379		0.00000	99.91161			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.18365		100.00000	13.15064			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	99.93807		0.00000	99.91737			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.38263		0.00000	100.36577			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.02745		0.00000	101.00831			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.86903		0.00000	100.84825			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.23430		0.00000	100.21500			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.29079		100.00000	2.28517			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.94305		100.00000	9.91843			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.89500		100.00000	22.83767			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.69956		100.00000	13.68278			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	18.30946		100.00000	18.26361			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	104.36120		0.00000	104.32047			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	101.53855		0.00000	101.49728			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.67500	105.22405		9.69000	105.12005			11,610,000,000,000.00	1,200,000,000	600,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.73500	100.84746		9.75500	100.69811			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09500	103.55585		10.11000	103.41305			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.61518		0.00000	97.61518			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.37000	108.89426		8.40000	108.79529		26,784,000,000,000.00	3,200,000,000	1,600,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.23395		0.00000	100.21682			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.80500	102.07422		9.83000	101.97085		52,947,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.79745		0.00000	100.77743			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.79642		0.00000	99.77582			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.78328		0.00000	100.76322			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.81620		0.00000	100.79529			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.79936		0.00000	100.77886			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.22000	104.31615		8.25000	104.25835		17,755,200,000,000.00	2,160,000,000	1,080,100,000.00	
SBK9	On 10/04/2018	Spot Bond	9.61000	99.38358		9.64000	99.26082		7,688,000,000,000.00	800,000,000	400,100,000.00	
SBK111	On 09/04/2014	Spot Bond	2.60000	133.49999		2.56000	133.48316			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.58000	106.59124		8.61000	106.52252			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.44000	106.79648		8.47000	106.72799			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.37000	106.89931		8.40000	106.83093			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.15500	97.14872		9.18000	97.05209			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.51500	106.68646		8.54500	106.61785			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.48000	106.73779		8.51000	106.66923			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.81644		0.00000	99.79784			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.06648		0.00000	100.05304			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.69110		0.00000	101.66675			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.18427		0.00000	101.16335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13		On 22/09/2017	Spot Bond	8.80500	104.35763	8.83000	104.25796			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.07037	0.00000	101.05324			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	101.34749	0.00000	101.32785			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	105.49869	0.00000	105.47379			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.52500	105.43026	9.54000	105.32397			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	10.22000	101.90990	10.23500	101.77949			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.38879	0.00000	100.37024			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.89495	0.00000	100.88239			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.48924	0.00000	100.47433			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	102.96904	0.00000	102.95215			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	9.11000	101.52049	9.14000	101.37384		18,220,000,000,000.00	2,000,000,000	1,000,500,000.00	
SBS26U		On 28/02/2017	Spot Bond	100.00000	8.91790	100.00000	8.89795			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	10.08500	100.68906	10.10500	100.53766			0.00	0	1,000,000,000.00
SBS3		On 25/05/2026	Spot Bond	9.27000	94.55979	9.28500	94.43364			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	10.07500	94.84440	10.09000	94.74366			0.00	0	20,500,000.00
SBS9		On 07/07/2016	Spot Bond	8.30000	108.34222	8.33000	108.25259			0.00	0	1,534,300,000.00
SBSI11		On 07/12/2023	Spot Bond	2.53000	259.87834	2.53000	259.83650			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.66000	123.79186	1.66000	123.77481			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	104.70000	0.00000	104.70000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.52654	100.00000	10.50047				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	2.23000		121.84154	2.23000	121.82286				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.76126	6.50000	102.74321				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.76672	0.00000	99.74556				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.24591	0.00000	101.22540				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.00398	0.00000	102.98213				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.78500		98.74040	9.81000	98.64633				0.00	0	820,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.84308	0.00000	100.82242				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.01025	0.00000	100.99061				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.35489	0.00000	101.33593				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.21634	0.00000	101.19850				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.53771	0.00000	100.52407				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.94153	100.00000	8.91914				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.90526	0.00000	99.88621				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.42000		103.16870	8.45000	103.07898			29,301,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.61000		97.24063	9.64000	97.11108				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.10500		101.41096	9.13000	101.31324			33,870,600,000,000.00	3,720,000,000	1,860,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.32995	0.00000	100.31525				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.27034	0.00000	100.25470				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.40155	0.00000	100.38654				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.27230	0.00000	100.25652				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.71978	0.00000	100.70081				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.85500		103.38881		8.88000	103.31235			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.04406		0.00000	101.02608			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.28540		0.00000	101.26747			0.00	0	100,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.87718		0.00000	100.85809			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.05500		94.18177		10.07000	94.09295			48,264,000,000,000.00	4,800,000,000	2,560,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.07867		0.00000	100.01651			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.39569		0.00000	101.37416			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.70576		0.00000	100.68615			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.98300		86.80578		9.99800	86.71557			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.04500		86.52945		10.06000	86.43945			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.79000		102.52968		7.81500	102.48909			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.51000		91.02841		9.53500	90.90164			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.53240		0.00000	101.51192			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.93500		97.79026		8.96000	97.69344			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	8.02000		107.41548		8.05000	107.34769			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.76000		101.11283		2.76000	101.09587			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.97000		97.93745		8.99000	97.83904			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.42140		0.00000	100.40542			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.22648		0.00000	100.20604			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.17916		0.00000	100.16338			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.99500		105.76263		10.00500	105.66114			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.06889		0.00000	100.00903			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.36066		0.00000	99.38591			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000	101.44615		0.00000	101.42678			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.20000	74.55012		10.19000	74.59423			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.01634		0.00000	100.03960			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.77510		0.00000	100.75808			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.80659		0.00000	100.78720			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98523			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	99.94101		0.00000	99.92626			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	99.83735		0.00000	99.82256			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.30512		0.00000	99.29034			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.20103		0.00000	99.18623			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.20128		0.00000	99.18649			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.05525		0.00000	99.03924			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	98.92970		0.00000	98.91373			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	98.91370		0.00000	98.89772			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	98.88075		0.00000	98.86477			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	98.88232		0.00000	98.86635			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.81626		0.00000	98.80026			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.63511		0.00000	99.63011			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.78244		0.00000	98.76642			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.69041		0.00000	98.67424			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.56869		0.00000	99.55272			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.58000	106.33114		7.61000	106.26379			4,244,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.17000	102.69834		9.18500	102.56837			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	77.70075		100.00000	77.54410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		59.79819	100.00000	59.65011				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		26.51043	100.00000	26.44405				0.00	0	200,000,000.00
TFS06	On 20/03/2014	Spot Bond	7.35000		103.75340	7.37500	103.73157				3,234,000,000,000.00	440,000,000	220,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.71444	0.00000	100.69749				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.57595	0.00000	100.55976				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.27686	0.00000	100.26520				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.06926	0.00000	100.00931				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.29323	0.00000	99.27880				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		88.79520	0.00000	89.49550				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.22516	0.00000	100.21370				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.57211	0.00000	100.55567				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.37000		101.60151	8.40000	101.51422				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.76200	0.00000	100.74593				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.78679	0.00000	100.77016				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.02363	7.83000	101.00220				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.74836	0.00000	100.73258				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.77935	0.00000	100.76290				0.00	0	200,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.71974	0.00000	100.70801				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.74836	0.00000	100.73258				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.77935	0.00000	100.76290				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.93716	7.16000	100.91754				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.84004	0.00000	100.82224				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.83509	0.00000	100.81740				0.00	0	0.00

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	100.95377	0.00000	100.93346				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.93772	0.00000	100.91775				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.42081	0.00000	101.39011				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.36573	0.00000	101.33627				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.74712	0.00000	100.73137				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.78679	0.00000	100.77016				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.09173	8.73000	101.06786				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.74340	0.00000	100.72773				0.00	0	306,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.77935	0.00000	100.76290				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.49000	96.49313	9.51000	96.40012				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.84251	0.00000	100.82465				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.82889	0.00000	100.81134				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.95130	0.00000	100.93105				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.94636	0.00000	100.92622				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.33511	0.00000	101.30632				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.34001	0.00000	101.31112				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.79584	0.00000	100.77711				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.50630	101.06155	6.49003				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.74340	0.00000	100.72773				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.54230	0.00000	109.54488				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.85488	0.00000	100.83676				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.90435	0.00000	100.88514				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.42571	0.00000	101.39490				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.20891	0.00000	101.19130				0.00	120,000,000	210,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.77707		0.00000	100.75874			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.78959		0.00000	100.77099			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.77707		0.00000	100.75874			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.78959		0.00000	100.77099			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.79584		0.00000	100.77711			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.76956		0.00000	100.75140			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.78959		0.00000	100.77099			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.85841		0.00000	100.83831			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.85841		0.00000	100.83831			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.85841		0.00000	100.83831			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.95844		0.00000	100.93615			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.98343		0.00000	100.96059			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.95219		0.00000	100.93004			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.45102		0.00000	101.41791			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.48212		0.00000	101.44833			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.46968		0.00000	101.43616			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.87000	107.42360		8.90000	107.36507		17,917,400,000,000.00	2,020,000,000	1,010,100,000.00	
TL20	On 22/02/2020	Spot Bond	8.43000	89.14076		8.45000	89.03674			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.66500	104.67793		8.69000	104.57495		102,247,000,000,000.00	11,800,000,000	5,950,100,000.00	
TN20	On 17/09/2020	Spot Bond	9.57500	104.13126		9.59000	109.26586		327,869,065,000,000.00	34,242,200,000	15,901,500,000.00	
TN23	On 06/11/2023	Spot Bond	9.66500	110.60900		9.68500	110.45051		232,733,200,000,000.00	24,080,000,000	10,740,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.72000	98.91054		9.73500	98.78342		291,794,400,000,000.00	30,020,000,000	14,410,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.71500	96.65404		9.73000	96.52144		161,484,673,000,000.00	16,622,200,000	6,809,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	100.59932		0.00000	100.58201			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.20956		0.00000	100.19432			0.00	20,923,100	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.45061		0.00000	100.43531			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.34998		0.00000	100.33361			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.35931		0.00000	100.34242			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.36020		0.00000	100.34326			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.40589		0.00000	100.38640			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.50066		0.00000	100.47588			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.94100		0.00000	100.92294			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.02334		0.00000	101.00469			0.00	0	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.04787		0.00000	101.02881			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238		100.00000	10.15612			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.39748		0.00000	99.38279			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.28424		0.00000	99.26963			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	98.96262		0.00000	98.94758			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.78525		0.00000	98.77061			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	99.80725		0.00000	99.79242			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.58472		0.00000	99.56989			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.69115		0.00000	96.67531			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.17155		0.00000	99.15675			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	95.98470		0.00000	95.96871			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.81230		0.00000	95.79650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP154	On 12/06/2014	Spot Bond	0.00000		98.52707		0.00000	98.51189			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		97.84432		0.00000	97.82882			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		94.69754		0.00000	94.68102			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		97.37740		0.00000	97.36026			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		93.57918		0.00000	93.56002			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		97.17308		0.00000	97.15616			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		93.52426		0.00000	93.50948			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	100.00000		50.19026		100.00000	100.00000		1,290,000,000,000,000.00	12,900,000,000	7,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.20664		100.00000	12.17607			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		92.41513		100.00000	92.18806			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.79355		0.00000	100.77858			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.76360		0.00000	100.74863			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.73366		0.00000	100.71868			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.68874		0.00000	100.67377			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.64734		0.00000	100.63263			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.65879		0.00000	100.64382			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.27410		0.00000	100.25797			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.27732		0.00000	100.26537			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.24349		0.00000	100.22726			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		98.64864		100.00000	98.38275			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.83971		0.00000	100.82258			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.31229		0.00000	100.29392			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.73903		0.00000	100.72395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.27829		0.00000	100.26192			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.77500	104.74697		9.79000	104.64293			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.92685		0.00000	100.90959			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.88957		0.00000	100.86879			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.31740		0.00000	101.29380			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.09500	100.10599		10.12000	100.00633			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.04739		0.00000	101.03009			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.08530		0.00000	101.06936			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.48056		0.00000	100.46371			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.49667		0.00000	100.47916			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.49741		0.00000	100.47987			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.17719		0.00000	101.15793			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.21382		0.00000	101.19401			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.48000	113.46707		7.51000	113.37933		182,661,600,000,000.00	24,420,000,000	12,210,100,000.00	
WS05	On 01/08/2018	Spot Bond	1.48000	232.19793		1.44000	232.53878		8,880,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	7.42000	104.26129		7.45000	104.20514			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.26000	104.49783		8.28500	104.40393		143,724,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.56500	104.24034		8.59500	104.09047			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.87500	103.02535		8.90000	102.88254			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.91500	102.88280		8.93000	102.77910		44,575,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	7.07000	91.25146		7.10000	91.19905			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.57000	99.56986		6.59500	99.55032			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.58000	97.96896		6.60500	97.94403			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.00000	89.46416		7.03000	89.40524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	6.56000	95.38476		6.58500	95.35080			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.07000	91.23395		7.10000	91.18148			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.95500	64.79096		7.98500	64.67306			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.49033		100.00000	32.42869			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.19754		100.00000	17.16491			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.79e+017</b>	<b>'6,420,505,300</b>	<b>0036600954000.00</b>
<b>Grand Total:</b>										<b>1.79e+017</b>	<b>'6,420,604,004</b>	<b>0036605224740.00</b>