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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 17/03/2014	Foreign Exchange Future		10.85990	10.85990		10.77560	10.77560		13.11	10,965,382,208.70	1,009,713	625,592.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.00020	0.00000	0.00080	0.00000	0.000	23.36	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.00190	0.00000	0.00670	0.00001	0.002	24.03	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.00540	0.00001	0.00990	0.00001	0.005	24.36	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.00790	0.00001	0.01490	0.00001	0.008	23.80	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.01720	0.00002	0.03370	0.00003	0.017	22.70	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	859.93830	0.85994	775.67810	0.77568	859.938	21.59	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.03830	0.00004	0.07810	0.00008	0.038	21.59	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	0.20430	0.00020	0.44460	0.00044	0.204	19.37	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	660.10430	0.66010	576.04460	0.57604	660.104	19.37	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	0.31500	0.00032	0.69380	0.00069	0.315	18.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	560.38800	0.56039	476.73210	0.47673	560.388	18.27	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	530.55080	0.53055	447.11490	0.44711	530.551	17.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	520.61630	0.52062	437.26850	0.43727	520.616	17.89	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	0.78830	0.00079	1.83720	0.00184	0.788	17.80	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	1.27040	0.00127	2.96000	0.00296	1.270	17.33	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	2.04000	0.00204	4.72640	0.00473	2.040	16.86	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	363.15890	0.36316	283.06380	0.28306	363.159	16.39	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	3.25890	0.00326	7.46380	0.00746	3.259	16.39	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	315.06920	0.31507	237.23170	0.23723	315.069	15.92	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	8.12420	0.00812	17.84360	0.01784	8.124	15.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	268.02420	0.26802	193.44360	0.19344	268.024	15.45	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	258.78120	0.25878	184.99680	0.18500	258.781	15.36	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	222.51960	0.22252	152.47320	0.15247	222.520	14.99	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	12.61960	0.01262	26.87320	0.02687	12.620	14.99	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	196.22580	0.19623	129.61570	0.12962	196.226	14.70	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	179.22150	0.17922	115.22280	0.11522	179.222	14.52	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	29.06870	0.02907	57.03330	0.05703	29.069	14.05	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	138.96870	0.13897	82.63330	0.08263	138.969	14.05	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	131.36810	0.13137	76.75200	0.07675	131.368	13.95	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	57.41650	0.05742	105.76300	0.10576	57.416	13.20	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	71.51930	0.07152	38.33560	0.03834	71.519	13.11	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	50.57970	0.05058	25.88420	0.02588	50.580	13.54	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	90.67970	0.09068	150.28420	0.15028	90.680	13.54	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	23.70150	0.02370	11.21130	0.01121	23.702	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	163.80150	0.16380	235.61130	0.23561	163.801	14.39	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	14.57100	0.01457	6.63060	0.00663	14.571	14.91	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	10.43660	0.01044	4.64270	0.00464	10.437	15.25	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	296.92410	0.29692	377.36040	0.37736	296.924	15.68	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	6.82410	0.00682	2.96040	0.00296	6.824	15.68	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	4.43630	0.00444	1.88260	0.00188	4.436	16.10	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	2.87460	0.00287	1.19650	0.00120	2.875	16.53	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	0.42240	0.00042	0.19780	0.00020	0.422	19.15	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.86610	10.86610	10.77880	10.77880		13.56	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.87960	10.87960	10.79040	10.79040		14.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.39	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	780.68860	0.78069	691.96270	0.69196	780.689	16.23	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	110.48610	0.11049	0.00000	0.00000	110.486	14.15	260,000.00	2,000	2,000.00
\$ / R	On 26/03/2014	Any day expiry	11.15	Call	40.96260	0.04096	0.00000	0.00000	40.963	15.72	88,000.00	2,000	2,000.00
\$ / R	On 27/03/2014	Any day expiry			10.88110	10.88110	10.79210	10.79210		14.26	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	88.02680	0.08803	121.56430	0.12156	88.027	14.19	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	4.23970	0.00424	2.29250	0.00229	4.240	19.38	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.89000	10.89000	10.80200	10.80200		14.31	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	273.54030	0.27354	206.89170	0.20689	273.540	14.05	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	246.24930	0.24625	182.63580	0.18264	246.249	14.10	0.00	0	400.00
\$ / R	On 25/04/2014	Any day expiry			10.92660	10.92660	10.84060	10.84060		14.38	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.02790	0.00003	0.02900	0.00003	0.028	21.97	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	992.38620	0.99239	907.40600	0.90741	992.386	14.37	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	155.55930	0.15556	183.11870	0.18312	155.559	14.15	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	26.63720	0.02664	19.35350	0.01935	26.637	19.03	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.98050	10.98050	10.89410	10.89410		14.32	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.98230	10.98230	10.89580	10.89580		14.35	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.19910	0.00020	0.18810	0.00019	0.199	19.57	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	874.06130	0.87406	791.09880	0.79110	874.061	13.72	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.98410	10.98410	10.89760	10.89760		14.37	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	197.20230	0.19720	222.28980	0.22229	197.202	14.02	0.00	0	500.00

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\$ / R	On 28/05/2014	Any day expiry	12.20	Call	55.29350	0.05529	43.90940	0.04391	55.294	18.90	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.01270	11.01270	10.92590	10.92590		14.43	20,707,510,191.00	1,880,330	1,250,651.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.89370	0.00089	0.87460	0.00087	0.894	17.74	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.18950	0.00119	1.19260	0.00119	1.190	17.17	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.23930	0.00124	1.26100	0.00126	1.239	17.09	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	15.23700	0.01524	15.87720	0.01588	15.237	14.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	16.41590	0.01642	17.12940	0.01713	16.416	14.44	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	17.24850	0.01725	18.01560	0.01802	17.248	14.39	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	26.99320	0.02699	29.11440	0.02911	26.993	14.04	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	29.38850	0.02939	31.72570	0.03173	29.388	14.01	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	30.22590	0.03023	32.63860	0.03264	30.226	13.99	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	41.96380	0.04196	45.46760	0.04547	41.964	13.86	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	44.25060	0.04425	47.97200	0.04797	44.251	13.84	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	106.36050	0.10636	118.99700	0.11900	106.360	13.60	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	127.42090	0.12742	142.43780	0.14244	127.421	13.71	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	147.49680	0.14750	164.70580	0.16471	147.497	13.81	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	154.61070	0.15461	172.57920	0.17258	154.611	13.85	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	193.37920	0.19338	215.32310	0.21532	193.379	14.01	773,516.80	4,000	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	427.47040	0.42747	364.70040	0.36470	427.470	14.10	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	261.54050	0.26154	289.88160	0.28988	261.540	14.27	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	313.52490	0.31352	348.24850	0.34825	313.525	14.43	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	326.22490	0.32622	274.14850	0.27415	326.225	14.43	652,449.80	2,000	9,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	322.07430	0.32207	0.00000	0.00000	322.074	14.47	16,103.72	50	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	319.37430	0.31937	0.00000	0.00000	319.374	14.47	15,968.72	50	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	286.93770	0.28694	239.43540	0.23944	286.938	14.77	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	279.65100	0.27965	233.04360	0.23304	279.651	14.84	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	276.07850	0.27608	229.91560	0.22992	276.078	14.87	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	258.87670	0.25888	214.90130	0.21490	258.877	15.04	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	252.29930	0.25230	209.18560	0.20919	252.299	15.10	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	659.24300	0.65924	714.50210	0.71450	659.243	16.11	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	171.94300	0.17194	140.40210	0.14040	171.943	16.11	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	151.97600	0.15198	123.94080	0.12394	151.976	16.46	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,083.11540	1.08312	1,151.63160	1.15163	1,083.115	17.96	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	95.81540	0.09582	77.53160	0.07753	95.815	17.96	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	90.71970	0.09072	73.38090	0.07338	90.720	18.14	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	74.14650	0.07415	59.80590	0.05981	74.146	18.85	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			11.02180	11.02180	10.93560	10.93560		14.44	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.03940	11.03940	10.95310	10.95310		14.67	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.76430	0.00076	0.66760	0.00067	0.764	18.87	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	457.08830	0.45709	394.66880	0.39467	457.088	14.24	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			11.04530	11.04530	10.95890	10.95890		14.64	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	230.34220	0.23034	253.50290	0.25350	230.342	14.17	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	84.46830	0.08447	69.65750	0.06966	84.468	19.16	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			11.10020	11.10020	11.01340	11.01340		14.87	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.76120	0.00176	1.70000	0.00170	1.761	18.41	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	540.84890	0.54085	477.57640	0.47758	540.849	14.31	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			11.10210	11.10210	11.01530	11.01530		14.88	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	252.62490	0.25262	275.50660	0.27551	252.625	14.28	0.00	0	500.00

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\$ / R	On 29/07/2014	Any day expiry	11.10	Put	405.53030	0.40553	440.50050	0.44050	405.530	14.88	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	160.98750	0.16099	136.97660	0.13698	160.988	17.88	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	104.99530	0.10500	88.97230	0.08897	104.995	19.52	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.14910	11.14910	11.06200	11.06200		15.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	117.64410	0.11764	124.33200	0.12433	117.644	14.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	205.20410	0.20520	177.69330	0.17769	205.204	17.68	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.15890	11.15890	11.07170	11.07170		15.03	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	269.32040	0.26932	291.60340	0.29160	269.320	14.30	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	124.50350	0.12450	107.51120	0.10751	124.504	19.82	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.16090	11.16090	11.07370	11.07370		15.03	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.24000	0.00324	3.01640	0.00302	3.240	18.14	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	546.96640	0.54697	486.47550	0.48648	546.966	14.64	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.19620	11.19620	11.10870	11.10870		15.15	0.00	0	15,532.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.61580	0.01162	11.22800	0.01123	11.616	17.19	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.23140	0.01323	12.89790	0.01290	13.231	17.00	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.66720	0.01367	13.35040	0.01335	13.667	16.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.05450	0.01605	15.71730	0.01572	16.055	16.71	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	53.44320	0.05344	53.52760	0.05353	53.443	14.83	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	63.77720	0.06378	64.15480	0.06415	63.777	14.55	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	73.77420	0.07377	74.48760	0.07449	73.774	14.31	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	100.72080	0.10072	106.50750	0.10651	100.721	14.05	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	104.44580	0.10445	110.41310	0.11041	104.446	14.04	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	108.27450	0.10827	114.42740	0.11443	108.275	14.04	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	140.45740	0.14046	148.17270	0.14817	140.457	14.01	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	170.89680	0.17090	180.09630	0.18010	170.897	13.98	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	184.88970	0.18489	194.77320	0.19477	184.890	13.97	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	595.06390	0.59506	534.12870	0.53413	595.064	14.60	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	376.06410	0.37606	332.82480	0.33282	376.064	15.99	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	259.10440	0.25910	227.79070	0.22779	259.104	17.34	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	214.19790	0.21420	187.68440	0.18768	214.198	18.10	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	202.72880	0.20273	177.44860	0.17745	202.729	18.32	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	197.25450	0.19725	172.60740	0.17261	197.255	18.43	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	190.67860	0.19068	166.80140	0.16680	190.679	18.56	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	155.81060	0.15581	136.13530	0.13614	155.811	19.40	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.21910	11.21910	11.13140	11.13140		15.22	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	284.86630	0.28487	307.71410	0.30771	284.866	14.37	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	139.50120	0.13950	123.23780	0.12324	139.501	20.25	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.22540	11.22540	11.13760	11.13760		15.21	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.17020	0.00617	6.16320	0.00616	6.170	18.38	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	626.83140	0.62683	566.93920	0.56694	626.831	14.70	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.28810	11.28810	11.19960	11.19960		15.55	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	298.92400	0.29892	326.43630	0.32644	298.924	14.45	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	160.82810	0.16083	146.46330	0.14646	160.828	20.53	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.30060	11.30060	11.21200	11.21200		15.56	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	116.41900	0.11642	126.10730	0.12611	116.419	14.20	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	375.69990	0.37570	343.20140	0.34320	375.700	17.02	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.34450	11.34450	11.25540	11.25540		15.69	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	308.32760	0.30833	337.99640	0.33800	308.328	14.48	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 25/11/2014	Any day expiry	13.61	Call	170.54400	0.17054	162.99650	0.16300	170.544	20.95	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.38010	11.38010	11.29050	11.29050		15.82	6,259,055.00	550	12,258.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	31.46710	0.03147	34.12700	0.03413	31.467	16.01	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	51.83740	0.05184	55.94770	0.05595	51.837	15.47	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	82.00730	0.08201	88.01470	0.08801	82.007	14.95	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	93.36110	0.09336	100.06080	0.10006	93.361	14.80	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	108.73770	0.10874	116.36870	0.11637	108.738	14.62	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	180.16430	0.18016	197.75850	0.19776	180.164	14.32	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	229.31480	0.22931	249.69710	0.24970	229.315	14.42	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	279.38750	0.27939	302.33790	0.30234	279.388	14.51	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	324.08110	0.32408	353.59920	0.35360	324.081	14.59	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	373.42120	0.37342	407.51420	0.40751	373.421	14.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	788.06130	0.78806	734.32770	0.73433	788.061	14.93	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	407.96130	0.40796	443.82770	0.44383	407.961	14.93	2,039,806.50	5,000	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	459.95190	0.45995	498.31460	0.49831	459.952	15.16	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	465.31780	0.46532	503.92730	0.50393	465.318	15.18	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	514.95240	0.51495	555.74590	0.55575	514.952	15.38	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	425.31920	0.42532	394.18900	0.39419	425.319	17.19	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	363.42640	0.36343	337.01970	0.33702	363.426	17.84	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	250.93340	0.25093	233.22160	0.23322	250.933	19.43	5,018,668.00	20,000	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	243.68640	0.24369	226.57680	0.22658	243.686	19.57	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	223.66150	0.22366	208.22380	0.20822	223.662	19.96	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	221.58410	0.22158	206.32060	0.20632	221.584	20.01	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	163.13830	0.16314	152.75710	0.15276	163.138	25.60	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.38630	11.38630	11.29670	11.29670		15.81	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	316.96180	0.31696	345.07520	0.34508	316.962	14.57	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	183.14860	0.18315	179.31330	0.17931	183.149	21.37	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.48620	11.48620	11.39770	11.39770		16.10	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	334.25020	0.33425	358.85390	0.35885	334.250	14.81	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	219.63320	0.21963	213.37390	0.21337	219.633	22.72	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.54970	11.54970	11.46200	11.46200		16.21	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	341.22180	0.34122	366.41860	0.36642	341.222	14.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	245.09100	0.24509	238.50070	0.23850	245.091	23.26	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.59280	11.59280	11.50600	11.50600		16.31	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	159.17920	0.15918	167.71620	0.16772	159.179	14.99	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	385.39230	0.38539	411.99760	0.41200	385.392	15.01	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	271.41430	0.27141	263.26840	0.26327	271.414	21.89	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.62000	11.62000	11.53280	11.53280		16.36	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	350.34430	0.35034	374.56770	0.37457	350.344	15.00	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	271.12420	0.27112	261.73220	0.26173	271.124	24.16	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.69900	11.69900	11.61090	11.61090		16.63	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	358.79040	0.35879	382.51930	0.38252	358.790	15.14	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	295.05620	0.29506	285.51230	0.28551	295.056	24.62	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.77060	11.77060	11.68160	11.68160		16.78	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	365.33560	0.36534	388.91200	0.38891	365.336	15.25	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	299.91810	0.29992	279.21850	0.27922	299.918	24.74	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.81750	11.81750	11.72800	11.72800		16.89	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.84460	11.84460	11.75480	11.75480		16.99	0.00	0	0.00

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 26/06/2015	Any day expiry	10.80	Put	371.14460	0.37114	393.89320	0.39389	371.145	15.34	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	289.01030	0.28901	271.98380	0.27198	289.010	24.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.92610	11.92610	11.83530	11.83530		17.18	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	374.38160	0.37438	398.12560	0.39813	374.382	15.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	300.19910	0.30020	280.62650	0.28063	300.199	24.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.99770	11.99770	11.90600	11.90600		17.27	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	376.99560	0.37700	400.41550	0.40042	376.996	15.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	292.82120	0.29282	271.19720	0.27120	292.821	24.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			12.07670	12.07670	11.98410	11.98410		17.41	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	384.08820	0.38409	400.78290	0.40078	384.088	15.52	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	302.20060	0.30220	280.65940	0.28066	302.201	24.41	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.15070	12.15070	12.05720	12.05720		17.49	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	388.78710	0.38879	405.25560	0.40526	388.787	15.59	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	312.31190	0.31231	292.56350	0.29256	312.312	24.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.21990	12.21990	12.12550	12.12550		17.54	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	392.01210	0.39201	408.24140	0.40824	392.012	15.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	292.85690	0.29286	279.20860	0.27921	292.857	24.07	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.28400	12.28400	12.18890	12.18890		17.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	393.87310	0.39387	412.32420	0.41232	393.873	15.66	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	285.58200	0.28558	265.23440	0.26523	285.582	24.15	0.00	0	300.00
\$ / R MAXI	On 12/03/2014	Any day expiry			10.89530	10.89530	10.77070	10.77070		14.78	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.85990	10.85990	10.77560	10.77560		13.11	5,191,032.20	478	408.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	65.08250	0.00065	152.23400	0.00152	65.083	17.99	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	7,255.16550	0.07255	12,721.14550	0.12721	7,255.166	13.28	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	7,836.93170	0.07837	13,472.97320	0.13473	7,836.932	13.37	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.94370	10.94370	10.85750	10.85750		14.15	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	56,738.64940	0.56739	62,978.79660	0.62979	56,738.649	15.94	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.01270	11.01270	10.92590	10.92590		14.43	9,625,099.80	874	1,319.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.19620	11.19620	11.10870	11.10870		15.15	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.38010	11.38010	11.29050	11.29050		15.82	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.03650	18.03650	17.91370	17.91370		13.65	447,034,652.50	24,785	22,168.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.65	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.30	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00050	0.00000	0.00000	0.00000	0.001	44.39	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00830	0.00001	0.00000	0.00000	0.008	47.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.01500	0.00002	0.00000	0.00000	0.015	36.04	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	0.78180	0.00078	1.93680	0.00194	0.782	20.09	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	99.99390	0.09999	171.26230	0.17126	99.994	13.95	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	25.59030	0.02559	15.26100	0.01526	25.590	16.11	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	6.70140	0.00670	3.67630	0.00368	6.701	18.36	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.27810	18.27810	18.15140	18.15140		14.01	848,981,188.80	46,448	25,664.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	9.40580	0.00941	10.67270	0.01067	9.406	18.46	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	34.30500	0.03430	44.25550	0.04426	34.305	13.48	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	45.38320	0.04538	57.11220	0.05711	45.383	13.41	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	68.12790	0.06813	82.96580	0.08297	68.128	13.30	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	114.64400	0.11464	134.63780	0.13464	114.644	13.15	0.00	0	7,500.00

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	17.90	Put	328.42050		0.32842		375.24780	0.37525	328.421	13.58	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	617.99080		0.61799		688.07110	0.68807	617.991	14.27	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	175.54720		0.17555		149.86810	0.14987	175.547	16.09	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	141.33750		0.14134		120.71420	0.12071	141.338	16.46	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.56900		18.56900		18.44130	18.44130		14.45	0.00	0	3,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.85840		18.85840		18.72730	18.72730		14.92	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	771.25140		0.77125		827.25430	0.82725	771.251	14.54	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.00720		19.00720		18.87790	18.87790		15.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	638.07810		0.63808		685.71150	0.68571	638.078	14.20	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	777.68120		0.77768		830.71500	0.83072	777.681	14.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	847.19800		0.84720		902.67710	0.90268	847.198	14.66	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	525.27570		0.52528		489.74650	0.48975	525.276	17.44	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	419.30900		0.41931		391.00580	0.39101	419.309	18.06	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	416.52250		0.41652		388.41000	0.38841	416.523	18.08	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.19090		19.19090		19.06480	19.06480		15.21	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10567		0.10567		0.10430	0.10430		21.57	528.36	5	140.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10721		0.10721		0.10581	0.10581		15.00	2,680.15	25	15,509.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10906		0.10906		0.10764	0.10764		15.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.08210		15.08210		14.93950	14.93950		12.33	383,251,243.10	25,411	50,534.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.00800		0.00001		0.01150	0.00001	0.008	38.85	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00890		0.00001		0.01270	0.00001	0.009	35.78	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	19.12230		0.01912		8.36490	0.00836	19.122	14.28	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	2.49000		0.00249		0.94220	0.00094	2.490	17.01	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.29330		15.29330		15.14680	15.14680		13.38	947,236,415.40	61,938	53,788.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	23.88210		0.02388		33.22270	0.03322	23.882	12.99	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	26.97710		0.02698		37.25270	0.03725	26.977	12.96	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	53.52420		0.05352		70.97200	0.07097	53.524	12.83	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	89.41230		0.08941		115.09490	0.11509	89.412	12.73	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	210.44700		0.21045		261.20130	0.26120	210.447	12.95	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	145.27370		0.14527		119.16160	0.11916	145.274	15.96	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	138.83230		0.13883		113.83330	0.11383	138.832	16.09	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.54810		15.54810		15.40030	15.40030		14.11	0.00	0	12,823.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	148.27130		0.14827		172.98290	0.17298	148.271	13.31	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	154.09060		0.15409		179.53020	0.17953	154.091	13.30	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	381.08300		0.38108		335.82450	0.33582	381.083	15.55	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.80480		15.80480		15.65360	15.65360		14.84	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.10350		16.10350		15.95540	15.95540		15.18	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			409.36200		409.36200		409.83700	409.83700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.38800		415.38800		415.87000	415.87000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			480.11200		480.11200		480.96200	480.96200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			487.17900		487.17900		488.04200	488.04200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 08/05/2014	Index Future			437.44900		437.44900		438.03100	438.03100			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			443.88700		443.88700		444.47800	444.47800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			450.72700		450.72700		451.32800	451.32800			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.73390		9.73390		9.73880	9.73880		11.91	21,424,313.90	2,201	17,418.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.81230		9.81230		9.81640	9.81640		11.82	166,809.10	17	3,942.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	41.72980		0.04173		42.23490	0.04223	41.730	11.94	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	291.74610		0.29175		295.09490	0.29509	291.746	11.77	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.40670		0.02741		29.66530	0.02967	27.407	12.77	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.91320		9.91320		9.91860	9.91860		12.01	0.00	0	6,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.01680		10.01680		10.02140	10.02140		12.18	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13910		10.13910		10.15130	10.15130		12.37	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.75320		9.75320		9.72220	9.72220		11.77	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.87010		9.87010		9.83760	9.83760		13.62	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.01190		10.01190		9.98030	9.98030		13.84	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			262.52870		262.52870		-225.94100	-225.94100			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			903.02770		903.02770		854.49330	854.49330			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			985.86750		985.86750		933.10310	933.10310			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			22.50140		22.50140		27.58110	27.58110			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			667.00180		667.00180		552.48090	552.48090			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			869.03240		869.03240		821.34380	821.34380			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			115.99600		115.99600		112.58550	112.58550			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.40450		12.40450		12.26760	12.26760		14.01	0.00	0	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.58760		12.58760		12.44780	12.44780		14.05	0.00	0	2,601.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.80890		12.80890		12.66780	12.66780		14.67	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.76810		1.76810		1.75560	1.75560		11.49	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.78820		1.78820		1.77510	1.77510		14.49	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.81360		1.81360		1.80040	1.80040		14.76	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60258		115.60258		115.60271	115.60271			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31850		117.31850		117.31985	117.31985			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.82864	81.19505		9.82207	81.24260			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.93400	82.28171		9.92711	82.33071			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		10.03748	79.76651		10.03026	79.81698			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		436.39700	436.39700		437.01300	437.01300			0.00	0	307.00
GOVI	On 07/08/2014	GOVI		442.82100	442.82100		443.44500	443.44500			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		449.64400	449.64400		450.27900	450.27900			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		110.48994	110.48994		110.49258	110.49258			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		111.00770	111.00770		111.01145	111.01145			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		111.00307	111.00307		111.00347	111.00347			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		111.38813	111.38813		111.38954	111.38954			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		108.18844	108.18844		108.18796	108.18796			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		109.79409	109.79409		109.79480	109.79480			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.16380	110.16380		110.16548	110.16548			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		114.46469	114.46469		114.46359	114.46359			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		114.76014	114.76014		114.76042	114.76042			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		201.82100	201.82100		201.82300	201.82300			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.81600	204.81600		204.81800	204.81800			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		207.99600	207.99600		207.99900	207.99900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		546.65600	546.65600		546.66500	546.66500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		554.55600	554.55600		554.56700	554.56700			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.76000	94.24000		5.76000	94.24000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.97000	94.03000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.07000	93.93000		6.06000	93.94000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.43000	93.57000		6.44000	93.56000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.65000	93.35000		6.64000	93.36000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.75000	93.25000		6.74000	93.26000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.26000	92.74000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.96000	92.04000		7.97000	92.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.12000	91.88000		8.11000	91.89000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.19930		9.19930		9.15380	9.15380		12.76	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.28800		9.28800		9.23880	9.23880		9.71	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.36550		9.36550		9.31960	9.31960		11.75	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.38880		1.38880		1.38640	1.38640			0.00	0	775.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.38870		1.38870		1.38630	1.38630			6,943.50	5	235.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.38870		1.38870		1.38630	1.38630			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.46680		9.46680	0.10563	9.59320	9.59320		15.80	0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.46250		9.46250	0.10563	9.58890	9.58890		15.64	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.22371		110.01779		7.21033	110.03557		1.70	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.52708		111.63717		7.50942	111.65624		1.52	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.93992		106.54396		7.91544	106.56433		1.35	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.64412		118.18875		8.61161	118.45990		11.95	29,547,187.50	250	51,659.00
R186	On 08/05/2014	Bond Future	7.50	Call	82.90000		0.08290		103.33000	0.10333	82.900	11.61	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	954.84000		0.95484		1,054.20000	1.05420	954.840	11.87	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,359.44000		1.35944		1,483.35000	1.48335	1,359.440	11.92	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,894.01000		2.89401		2,763.41000	2.76341	2,894.010	11.95	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,685.08000		1.68508		1,825.63000	1.82563	1,685.080	11.95	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,709.76000		2.70976		2,879.09000	2.87909	2,709.760	12.09	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,659.69000		1.65969		1,565.36000	1.56536	1,659.690	12.12	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,086.74000		1.08674		1,019.54000	1.01954	1,086.740	12.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	866.10000		0.86610		810.51000	0.81051	866.100	12.28	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	604.33000		0.60433		563.53000	0.56353	604.330	12.36	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	146.37000		0.14637		141.69000	0.14169	146.370	12.49	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.73690		114.63498		8.70304	114.91129		12.46	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,936.66000		2.93666		2,952.13000	2.95213	2,936.660	12.54	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.82377		116.40276		8.78852	116.68432		12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,525.25000		3.52525		3,509.32000	3.50932	3,525.250	12.82	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.09706		275.09706		275.10420	275.10420			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.37705		273.37705		273.38694	273.38694			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201			On 08/05/2014	Bond Future	6.81978	104.55435	6.80101	104.56548		1.00	0.00	0	0.00
R201			On 07/08/2014	Bond Future	7.37888	101.68215	7.34437	101.69442		1.00	0.00	0	0.00
R201			On 22/12/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206			On 22/12/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202			On 08/05/2014	Bond Future	214.15132	214.15132	214.15351	214.15351		10.29	0.00	0	44,663.00
R202			On 07/08/2014	Bond Future	214.24736	214.24736	214.25171	214.25171		10.28	0.00	0	0.00
R202			On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023			On 08/05/2014	Bond Future	8.51329	96.87849	8.48604	97.04009		10.53	0.00	0	12,886.00
R2023			On 07/08/2014	Bond Future	8.61554	98.19188	8.58698	98.35694		10.83	0.00	0	0.00
R2023			On 06/11/2014	Bond Future	8.71584	95.78529	8.68590	95.95373		11.30	0.00	0	0.00
R2023			On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203			On 08/05/2014	Bond Future	7.82374	102.53732	7.78199	102.65907		4.69	0.00	0	16,949.00
R203	6.84	Call	On 08/05/2014	Bond Future	47.74000	0.04774	62.21000	0.06221	47.740	4.55	0.00	0	29.00
R203	7.40	Call	On 08/05/2014	Bond Future	289.35000	0.28935	335.06000	0.33506	289.350	4.63	0.00	0	16.00
R203			On 07/08/2014	Bond Future	7.99152	104.04658	7.94555	104.17107		4.43	0.00	0	0.00
R203	6.84	Call	On 07/08/2014	Bond Future	196.17000	0.19617	228.63000	0.22863	196.170	4.28	0.00	0	46.00
R203			On 06/11/2014	Bond Future	8.16782	101.48604	8.11687	101.61337		4.41	0.00	0	0.00
R203	6.84	Call	On 06/11/2014	Bond Future	322.32000	0.32232	403.26000	0.40326	322.320	4.25	0.00	0	45.00
R203	6.98	Call	On 06/11/2014	Bond Future	387.28000	0.38728	476.63000	0.47663	387.280	4.25	0.00	0	14.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 08/05/2014	Bond Future	9.06794	93.37703	9.04058	93.58962			0.00	0	1,559.00
R2030			On 07/08/2014	Bond Future	9.16222	90.74378	9.13383	90.96037			0.00	0	0.00
R2030			On 06/11/2014	Bond Future	9.24628	92.14357	9.21686	92.36435			0.00	0	0.00
R2037			On 08/05/2014	Bond Future	9.21842	95.58399	9.21127	95.64790			0.00	0	5,914.00
R2037			On 07/08/2014	Bond Future	9.30595	92.73279	9.29847	92.79854			0.00	0	3,280.00
R2037			On 06/11/2014	Bond Future	9.38390	94.04610	9.37610	94.11368			0.00	0	0.00
R204			On 08/05/2014	Bond Future	8.03156	103.00999	8.01049	103.08983		6.20	10,300,999.00	100	31,206.00
R204			On 07/08/2014	Bond Future	8.17397	100.49315	8.15116	100.57516		6.18	10,049,315.00	100	200.00
R204	7.78	Put	On 07/08/2014	Bond Future	2,381.26000	2.38126	2,390.35000	2.39035	2,381.260	6.09	0.00	0	530.00
R204			On 06/11/2014	Bond Future	8.31243	102.04267	8.28769	102.12685		6.02	0.00	0	0.00
R204	7.99	Put	On 06/11/2014	Bond Future	2,577.27000	2.57727	2,614.20000	2.61420	2,577.270	5.97	0.00	0	1,270.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048			On 08/05/2014	Bond Future	9.29781	96.11687	9.30567	96.04034			0.00	0	13,515.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future			9.37749		97.41023		9.38550	97.33346			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.45459		94.48693		9.46276	94.40979			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			8.31659		97.59883		8.29025	97.71276		7.44	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.45278		95.39430		8.42470	95.51077		7.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.57871		96.86540		8.54874	96.98458		7.58	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.42363		92.17215		8.39181	92.32717		9.18	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.54077		93.52903		8.50720	93.68724		8.99	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,810.81000		2.81081		2,858.88000	2.85888	2,810.810	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.65456		91.57194		8.61911	91.73344		9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,073.80000		3.07380		3,161.18000	3.16118	3,073.800	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.14276		73.55522		9.13545	73.60903		18.42	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	526.29000		0.52629		566.07000	0.56607	526.290	18.05	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,647.66000		1.64766		1,713.86000	1.71386	1,647.660	18.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,080.53000		1.08053		1,102.22000	1.10222	1,080.530	18.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	821.38000		0.82138		842.49000	0.84249	821.380	18.67	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	629.58000		0.62958		649.41000	0.64941	629.580	18.75	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	499.77000		0.49977		518.15000	0.51815	499.770	18.81	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.22091		74.63808		9.21328	74.69346		18.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.29521		72.64163		9.28726	72.69857		19.28	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.60167		160.60167		160.60429	160.60429			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.98533		162.98533		162.98960	162.98960			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 08/05/2014	Bond Future	127.35240		127.35240		127.36539	127.36539			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.68486		127.68486		127.69920	127.69920			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future	129.75686		129.75686		129.76071	129.76071			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.97284		129.97284		129.97810	129.97810			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	9.03085		84.00067		9.00317	84.20749		15.55	20,160,160.80	240	21,730.00
R213	On 07/08/2014	Bond Future	9.11467		85.23704		9.08602	85.44771		15.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.19591		83.00893		9.16626	83.22363		16.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.21600		74.45383		9.22376	74.39454		18.37	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.29265		75.45655		9.30055	75.39705		18.61	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.36669		73.33253		9.37473	73.27278		19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future	21,528.60000		21,528.60000		21,340.59000	21,340.59000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,816.32000		21,816.32000		21,622.39000	21,622.39000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.86020		4.86020		4.83470	4.83470		7.39	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.79410		4.79410		4.77020	4.77020		12.68	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.72960		4.72960		4.71600	4.71600		11.86	0.00	0	0.00
Total for Derivatives :											34,420,994,537.34	3,088,570	4 423 897.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.19825		0.00000	101.14847			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.60000		105.73222		7.58000	105.68913			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.87112		0.00000	99.81546			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.12500		100.44804		9.10000	100.47314			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.40471		0.00000	100.34146			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.50400		0.00000	100.44013			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.99000		96.41967		9.96500	96.43013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.90000	104.01587		7.88000	103.96868			0.00	0	250,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.89426		0.00000	100.83001			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.31500	106.35145		9.27000	106.39343			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.73669		1.60000	132.68256			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.58000	259.29390		2.58000	259.16762			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.40147		0.00000	100.34003			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95570			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.46909		0.00000	100.41700			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.99979		0.00000	99.94436			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.99982		0.00000	99.94197			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.99971		0.00000	99.94025			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.20814		0.00000	101.15395			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.36000	102.99938		8.34000	102.94954			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.60534		0.00000	100.54091			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.31000	105.03738		8.28500	104.97961			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.07256		0.00000	102.01257			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.52853		0.00000	100.46482			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.30626		0.00000	101.23762			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.15768		0.00000	101.09281			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.41944		0.00000	101.34997			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.83878		0.00000	101.51182			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.84547		0.00000	99.77880			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.38542		0.00000	102.26094			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.79558		0.00000	101.93471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		6.05000	133.02285		6.05000	132.92061			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.28000	124.50128		3.28000	124.43374			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.35000	114.57113		4.35000	114.49891			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	98.43960		5.20000	98.37059			0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond		6.22000	100.88113		6.22000	100.80211			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.71500	110.16412		11.67000	110.15450			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	101.95223		0.00000	101.85349			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.90531		0.00000	101.82597			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	102.03664		0.00000	101.95311			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	102.13970		0.00000	102.05208			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	108.13646		4.85000	108.06395			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	54.89956		100.00000	54.50154			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.32000	163.42104		2.32000	163.34490			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.30889		2.76000	156.23048			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.35000	164.57266		2.35000	164.49559			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.12000	170.38669		2.12000	170.31007			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.71125	72.37240		8.66625	72.43900			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.71125	72.37240		8.66625	72.43900			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.39000		0.00000	90.39000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	99.86319		0.00000	99.80414			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.90000		0.00000	90.90000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.70000		0.00000	89.70000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.10000		0.00000	90.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000	86.43000	0.00000	86.43000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	85.78000	0.00000	85.78000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	101.19865	0.00000	101.14131		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	101.08627	0.00000	101.02934		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	85.40000	0.00000	85.40000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.85000	102.70110	7.82500	102.65450		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	85.72000	0.00000	85.72000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.49000	0.00000	88.49000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.38983	0.00000	101.33226		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.89000	107.83760	7.87000	107.79854		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.12208	0.00000	101.06050		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	83.04000	0.00000	83.04000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	83.16000	0.00000	83.16000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.89000	100.02475	2.89000	99.97338		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.79000	147.89224	2.79000	147.81770		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.72000	194.47858	2.72000	194.38163		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	81.79000	0.00000	81.79000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.05500	86.94981	10.02500	87.03937		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	91.30000	0.00000	91.30000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.90000	0.00000	100.90000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	102.81451	0.00000	102.79643				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.63000	0.00000	87.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.80000	0.00000	95.32500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	108.76000	0.00000	109.29000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.04000	105.71820	10.00500	105.88811				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.68000	0.00000	106.96000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.98500	106.11954	9.95000	106.29100				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.52000	89.13316	9.48500	89.22597				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.48000	0.00000	99.48000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	94.02000	0.00000	94.02000				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	10.08000	105.42771	10.04500	105.59649				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.73000	0.00000	87.73000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.12372	0.00000	100.01498				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.93153	0.00000	100.86808				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.01500	102.85185	8.97000	102.92809				0.00	0	37,300,000.00
ABS5	On 01/05/2015	Spot Bond	7.55000	103.89798	7.53000	103.85568				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.56000	96.10525	9.53000	96.16422				3,824,000,000.00	400,000	27,500,000.00
ABS7	On 11/09/2026	Spot Bond	10.24000	90.11991	10.20500	90.27314				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.25000	102.02677	8.23000	101.99525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	2.30000		129.13636		2.30000	129.07648			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.39000		263.13163		2.39000	263.00755			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.37420		1.54000	124.32408			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.37000		124.17150		2.37000	124.11302			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		48.16695		100.00000	47.81001			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.05000		102.00188		12.03000	101.93122			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.65730		0.00000	100.57758			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.79389		100.00000	2.77319			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.67415		0.00000	100.59240			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.91265		0.00000	100.80212			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.65289		100.00000	16.52948			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.64045		0.00000	100.56275			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.87487		11.00000	61.82182			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.65289		100.00000	16.52948			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.93507		0.00000	99.87030			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.92826		0.00000	99.85682			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.93811		0.00000	99.87632			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.93606		0.00000	99.87225			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.93516		0.00000	99.87047			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.00774		0.00000	100.94034			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.00774		0.00000	100.94034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond		0.00000	101.01367		0.00000	100.94588			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	99.93978		0.00000	99.87960			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	101.01367		0.00000	100.94588			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	101.00181		0.00000	100.93481			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	88.00188		0.00000	87.94590			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	99.94086		0.00000	99.88180			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	99.82088		0.00000	101.49201			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	99.93734		0.00000	99.87473			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	99.93507		0.00000	99.87045			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	99.93421		0.00000	99.86878			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	99.93587		0.00000	99.87205			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	99.93979		0.00000	99.87960			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		10.01500	99.85269		9.98500	99.90068			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	99.94485		0.00000	99.88951			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.94893		0.00000	100.88372			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.64124		0.00000	101.57695			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	81.58578		0.00000	81.52561			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	166.77009		0.00000	165.04613			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	166.85707		0.00000	165.13171			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	99.93806		0.00000	99.87626			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.52421		0.00000	100.46522			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.52421		0.00000	100.46522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.37273	0.00000	100.31268				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.94009	0.00000	99.88031				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.94059	0.00000	99.88129				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.99459	0.00000	100.93531				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.28505	0.00000	100.22179				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.99503	0.00000	100.93583				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.99914	0.00000	100.93249				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.64082	0.00000	101.57579				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.99910	0.00000	99.93993				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.05343	0.00000	101.99446				0.00	0	4,270,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.84357	0.00000	99.78393				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.93783	0.00000	99.87579				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.94792	0.00000	99.89564				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.94881	0.00000	99.89742				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.93933	0.00000	99.87858				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.94591	0.00000	99.89161				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.94728	0.00000	99.89436				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.94462	0.00000	99.88903				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.93950	0.00000	99.87891				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.94234	0.00000	99.88457				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.94567	0.00000	99.89113				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.94478	0.00000	99.88935				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.91735	10.23000	99.83478				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.94369	0.00000	99.88738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	99.94527		0.00000	99.89032			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.92376		0.00000	99.84751			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.07767		0.00000	114.50870			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.94418		0.00000	99.88843			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.06500	101.25001		10.04000	101.26790			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.93967		0.00000	99.87932			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.95727		1.75000	110.94174			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.94486		0.00000	99.88952			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.94450		0.00000	99.88899			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.93696		0.00000	99.87399			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.93490		0.00000	99.86989			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.93901		0.00000	99.87809			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.93531		0.00000	99.87071			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.68208		0.00000	100.62720			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.04166		0.00000	101.98275			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.00580		0.00000	101.95086			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.93449		0.00000	99.86908			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.25893		0.00000	101.19762			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.93531		0.00000	99.87071			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.94103		0.00000	99.88209			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.93741		0.00000	99.87504			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.93633		0.00000	99.87292			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.94509		0.00000	99.89015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	99.94388	0.00000	99.88773		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	99.93617	0.00000	99.87251		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	99.93302	0.00000	99.86612		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	99.92834	0.00000	99.85678		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	99.93654	0.00000	99.87317		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	99.92899	0.00000	99.85810		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	102.45925	0.00000	102.39427		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	99.92834	0.00000	99.85678		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	91.73626	0.00000	91.68184		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	99.93162	0.00000	99.86334		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	99.93162	0.00000	99.86334		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	121.80565	0.00000	120.56090		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	122.67162	0.00000	121.41787		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	99.94065	0.00000	99.88137		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	99.94123	0.00000	99.88252		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.45450	0.00000	100.39919		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	99.93967	0.00000	99.87941		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	99.93942	0.00000	99.87891		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	99.93696	0.00000	99.87399		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	99.94057	0.00000	99.88121		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	99.94065	0.00000	99.88137		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	99.93882	0.00000	99.87774		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.77949	0.00000	100.71332		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.97727	0.00000	100.91185		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.32630		0.00000	100.27736			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.33014		0.00000	100.28062			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.19157		100.00000	9.12269			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.44738		0.00000	100.38973			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.49542		0.00000	100.43172			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.52739		0.00000	100.45966			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.99014		0.00000	100.93101			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.10451		0.00000	101.03921			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.25690		0.00000	101.18335			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.95129		0.00000	100.89310			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.65000	98.80038		8.60500	98.81402			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.27015		0.00000	101.19452			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.50355		0.00000	101.41509			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.04500	98.20953		9.02000	98.23611			0.00	0	22,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.68000	116.34008		9.64500	116.47552			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.59788		100.00000	66.10436			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.82000	105.70529		7.80000	105.67666			0.00	0	4,100,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.35938		100.00000	62.88985			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.90307		100.00000	15.79714			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	152.98545		3.04000	152.90522			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.14094		0.00000	100.08049			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.17489		0.00000	100.12236			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.55587		0.00000	102.50704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	101.00977	0.00000	100.95545		0.00		0	0.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN004	On 22/03/2016	Spot Bond	0.00000	99.87120	0.00000	99.81609		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.44591	0.00000	100.36481		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	99.94476	0.00000	99.88957		0.00		0	0.00	
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.01537	0.00000	100.03489		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000	99.94475	0.00000	99.88958		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	99.94558	0.00000	99.89122		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	101.41591	0.00000	101.35699		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	9.53500	105.44609	9.51000	105.45636		0.00		0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	101.45004	0.00000	101.39606		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	101.99181	0.00000	101.93468		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	101.23222	0.00000	101.17673		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000	100.23188	0.00000	100.17262		0.00		0	0.00	
BAW18	On 05/12/2020	Spot Bond	0.00000	100.23880	0.00000	100.17775		0.00		0	0.00	
BAW19	On 05/12/2020	Spot Bond	10.09500	100.08444	10.06000	100.16872		0.00		0	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.85000	110.76744	7.83000	110.72697		0.00		0	400,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	101.57009	0.00000	101.50211		0.00		0	0.00	
BAW6	On 02/10/2014	Spot Bond	0.00000	101.41869	0.00000	101.35694		0.00		0	0.00	
BAW7	On 02/10/2014	Spot Bond	8.29000	104.20353	8.26500	104.14707		0.00		0	0.00	
BAW8	On 02/10/2017	Spot Bond	9.46500	105.92622	9.42000	105.97997		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond		11.67596	103.47201		11.68650	103.36359			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.53339	102.34645		11.54435	102.24258			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.58864	102.27423		11.59809	102.17104			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.06141		0.00000	101.97582			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.63933	102.12285		11.64801	102.01913			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.56535	100.10107		12.53975	100.07483			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.11331		0.00000	102.02563			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.11331		0.00000	102.02563			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.11338		0.00000	102.02570			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.92596	101.38176		11.93650	101.27353			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.82398	102.07559		11.83882	101.96339			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.53339	102.34645		11.54435	102.24258			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.78163	102.11902		11.76501	102.03994			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.97470	101.43522		10.95400	101.37012			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.99920		0.00000	101.91611			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.98554		0.00000	101.90065			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.98554		0.00000	101.90065			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.87186		0.00000	101.79163			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04182	101.36173		11.05041	101.25777			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.24000	99.26016		12.19500	99.27895			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.16500	96.64159		12.12000	96.66907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.87745		0.00000	99.87745			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.80219		0.00000	101.72702			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.95560		9.28000	101.87769			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.95454		0.00000	101.87092			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.93500		96.51844		11.91000	96.55975			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.89253		0.00000	101.81145			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.94420		0.00000	101.86101			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.94420		0.00000	101.86101			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.73271		0.00000	99.73271			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.86772		0.00000	101.78766			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		101.40629		0.00000	101.34503			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.95741		0.00000	101.87598			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.24175		0.00000	101.18902			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.87756		0.00000	99.87756			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.95741		0.00000	101.87598			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.27611		0.00000	101.19635			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.67596		104.08163		14.68650	103.94797			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.94975		101.87344		15.92463	101.79818			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.84519		102.09277		14.81671	102.01035			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.61509		0.00000	102.50423			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		102.61509		0.00000	102.50423			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		102.61509		0.00000	102.50423			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		102.71815		0.00000	102.60301			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.53761		0.00000	101.44236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		14.44077	100.00000	14.35873				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.56548	100.00000	22.39825				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.53712	100.00000	20.38492				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.67723	100.00000	12.58329				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.70410	100.00000	12.60890				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.32737	100.00000	15.21379				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.28091	100.00000	13.18249				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.01269	100.00000	97.27204				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.89426	0.00000	100.84331				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.14139	0.00000	102.05369				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.19392	0.00000	102.10413				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		85.28037	100.00000	84.68677				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		81.83857	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.29000		170.43363	2.29000	170.35447				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60000		136.78543	8.56500	137.40322				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60000		137.16603	8.56500	137.77958				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.98500		96.49701	8.95000	96.69093				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.83746	0.00000	100.76532				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.21080	0.00000	100.14733				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		99.94302	0.00000	101.56386				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.62500		98.32485	8.60000	98.33728				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.80711		0.00000	101.75151			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.96422		0.00000	100.90551			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.98668		0.00000	100.92674			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.06153		0.00000	100.99747			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.13634		0.00000	101.06816			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.34535		0.00000	101.26563			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.38270		100.00000	15.26871			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.86569		0.00000	100.80929			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.90939		0.00000	100.85011			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.92811		0.00000	100.86760			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.93435		0.00000	100.87343			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.00920		0.00000	100.94335			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.10892		0.00000	101.03650			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.62768		100.00000	9.55633			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.62768		100.00000	9.55633			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00006		0.00000	99.94706			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00009		0.00000	99.94264			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00010		0.00000	99.94144			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.01500	99.49333		8.97000	99.53724			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00012		0.00000	99.93784			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00006		0.00000	99.93133			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.63171		100.00000	6.85493			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.63171		100.00000	6.85493			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.76000	102.40191		6.73500	102.35640			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.97978	0.00000	100.92327				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.53260	0.00000	99.48737				0.00	3,000,000,000	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.53454	0.00000	97.48208				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.11910	0.00000	99.07190				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.73112	0.00000	98.68354				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.00259	0.00000	96.95001				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.40664	0.00000	100.35499				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.47463	0.00000	100.41443				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.39727	0.00000	100.34593				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.41849	0.00000	100.36448				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.45700	0.00000	100.39814				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.61658	0.00000	100.53759				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.88676	0.00000	100.77466				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.05347	100.00000	44.71587				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.61341	100.00000	15.49771				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.52932	0.00000	100.46749				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.11000	107.75565	8.08500	107.70035				0.00	0	16,400,000.00
CBL08	On 02/11/2016	Spot Bond	10.11500	114.22157	10.07000	114.23614				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.27357	0.00000	101.18483				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.01765	0.00000	100.96309				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.76500	105.20765	9.72000	105.21080				13,671,000,000.00	1,400,000	650,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.84500	98.54691	11.82000	98.53859				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.16810	0.00000	101.08424				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	12.09500	99.40772	12.07000	99.40025					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.74175	0.00000	100.68074					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.00500	101.57356	9.96000	101.61051					17,008,500,000.00	1,700,000	45,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.57844	0.00000	100.49478					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.53500	94.96125	12.51000	94.95872					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.85982	0.00000	100.79818					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.07862	0.00000	99.99900					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.76693	0.00000	100.70762					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.84500	92.73838	10.81000	92.80131					34,704,000,000.00	3,200,000	4,100,000.00
CCT01	On 23/06/2023	Spot Bond	10.43000	115.38337	10.39500	115.50946					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.28000	111.32855	10.24500	111.46818					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.62000	110.36976	9.58500	110.53622					0.00	0	3,010,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.21028	0.00000	100.12028					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.36500	105.09766	12.32000	105.07198					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.73540	0.00000	100.66258					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.73106	0.00000	102.03762					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.90837	0.00000	100.82248					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.90633	0.00000	101.79365					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.19837	0.00000	102.06918					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.26591	0.00000	100.19234					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.38269	0.00000	100.31311					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.88852	0.00000	100.78091					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.87914	0.00000	100.77266					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.92872	0.00000	100.81626					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond		0.00000	99.92392		0.00000	99.84767			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.69817		0.00000	100.62999			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	94.74159		100.00000	94.05173			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	94.74159		100.00000	94.05173			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	94.74159		100.00000	94.05173			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	99.93814		0.00000	99.87635			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	94.74159		100.00000	94.05173			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.14584		0.00000	101.09286			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00007		0.00000	99.92411			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.06441		10.11000	101.98102			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00007		0.00000	99.92411			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.28864		0.00000	101.22812			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	114.73421		2.76000	114.67650			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	114.59573		3.14000	114.53469			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.37417		8.25000	100.30803			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00007		0.00000	99.92411			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00007		0.00000	99.92411			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	114.21445		3.10000	114.15432			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	114.20587		2.40000	114.15218			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	99.91079		0.00000	99.82222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	101.47030		0.00000	101.41929			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.09317		0.00000	101.03591			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.95000	102.54797		8.93000	102.51916			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.12585		0.00000	101.06589			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.10867		0.00000	101.04954			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.02848		0.00000	100.96609			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.04337		0.00000	100.98136			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.00000	102.69534		8.98000	102.66616			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.00000	102.69534		8.98000	102.66616			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	9.05000	101.43521		9.03000	101.40862			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.93650		0.00000	99.87309			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.92946		0.00000	99.85913			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.01551		0.00000	100.95833			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.01551		0.00000	100.95833			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	98.35783		100.17539	96.76871			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00008		0.00000	99.91812			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.60779		0.00000	100.54843			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.93572		0.00000	99.87138			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.40629		0.00000	100.34704			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.43286		0.00000	100.36979			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.53152		9.35000	100.45541			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.53152		9.35000	100.45541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.38689	0.00000	100.32764			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.38797	0.00000	100.32856			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	100.66990	0.00000	100.57277			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.05349	0.00000	99.99989			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.65697	0.00000	100.56170			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	99.83524	0.00000	101.37025			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	99.83524	0.00000	101.37025			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	99.83524	0.00000	101.37025			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	99.83524	0.00000	101.37025			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	99.83524	0.00000	101.37025			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	99.83088	0.00000	101.40814			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	99.82343	0.00000	101.47109			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	99.82343	0.00000	101.47109			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	99.82343	0.00000	101.47109			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	99.82343	0.00000	101.47109			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	99.82343	0.00000	101.47109			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	99.82221	0.00000	101.48161			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.86500	98.93005	9.84000	103.75767			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.49764	0.00000	100.44074			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94475			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94475			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.91942	0.00000	100.85679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	99.92718	0.00000	99.85453		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.61449	0.00000	100.52449		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	99.93778	0.00000	99.87564		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	99.93819	0.00000	99.87646		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	99.94106	0.00000	99.88208		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.41253	0.00000	100.35275		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.46796	0.00000	100.39652		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	99.94122	0.00000	99.88240		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	103.49973	0.00000	103.44067		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.20688	0.00000	100.14462		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	99.87076	0.00000	99.81493		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	99.81706	0.00000	101.36476		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	99.93983	0.00000	99.87974		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	99.93039	0.00000	99.86088		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	99.93039	0.00000	99.86088		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	99.93039	0.00000	99.86088		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	99.93039	0.00000	99.86088		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.71993	0.00000	100.65769		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.34562	0.00000	100.28295		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.07221	0.00000	101.99034		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	99.79555	0.00000	101.71299		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	102.18249	0.00000	104.08250		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	101.66734	0.00000	101.59758		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	99.79797	0.00000	101.69196		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	101.54759		0.00000	101.47705			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	99.93184		0.00000	99.86385			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.68943		0.00000	101.61966			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.68943		0.00000	101.61966			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.68720		0.00000	101.61541			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.40717		0.00000	123.40717			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.49598		0.00000	101.43215			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	124.20814		0.00000	124.20814			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	122.79880		0.00000	122.79880			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	123.63539		0.00000	123.63539			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	120.00809		0.00000	120.00809			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	120.41532		0.00000	120.41532			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	123.87549		0.00000	123.87549			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.69572		0.00000	100.62680			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.33500	93.47176		11.30500	93.53873			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.85500	90.17021		11.82500	90.23680			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.60334		0.00000	101.53492			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	99.92735		0.00000	99.85481			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.67917		0.00000	100.61187			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.96947		0.00000	100.90590			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.02827		0.00000	100.95825			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.31476		8.80500	103.24101			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	99.93654		0.00000	99.87317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.84080	0.00000	100.77789				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	117.09926	0.00000	117.09926				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.93351	0.00000	99.86711				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.93228	0.00000	99.86465				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.92751	0.00000	99.85514				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.93162	0.00000	99.86334				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.90372	0.00000	99.80763				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.90372	0.00000	99.80763				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.90372	0.00000	99.80763				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.92841	0.00000	99.85696				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	99.87822	0.00000	99.82562				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.88328	0.00000	100.82992				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.60334	0.00000	101.53492				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	106.29440	0.00000	106.29440				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	106.38309	0.00000	106.38309				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	99.86641	0.00000	99.80927				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.90775	0.00000	100.84276				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.91545	0.00000	99.83105				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.61383	0.00000	101.54498				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.90781	0.00000	99.81617				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.92493	0.00000	99.85026				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.94389	0.00000	99.88773				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.92982	0.00000	99.85973				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.89741	0.00000	100.83308				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000	100.70102	0.00000	100.63948				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	99.86737	0.00000	99.81063				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.56141	0.00000	101.49467				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.84637	0.00000	100.78634				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.53703	0.00000	100.45821				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.53703	0.00000	100.45821				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.32836	0.00000	100.26813				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.90372	0.00000	99.80763				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	100.57858	0.00000	100.49377				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.55921	0.00000	100.47719				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.87470	0.00000	100.81046				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.86493	0.00000	100.80185				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.94245	0.00000	99.88498				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.80139	10.55000	99.77305				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.51500	99.39981	10.48500	99.46842				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	99.93692	0.00000	99.87392				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.99686	0.00000	100.92049				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.65500	100.75435	12.62500	100.77440				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.88262	0.00000	100.80311				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.68500	101.15634	12.65500	101.28315				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.11500	100.76904	11.08500	100.89683				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.54256	0.00000	100.46332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000	100.26248	0.00000	100.19579				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.50164	7.01000	38.48021				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	143.66739	0.00000	143.98471				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	8.98500	130.08974	8.95000	130.30000				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.60000	136.78543	8.56500	137.40322				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.60000	137.16603	8.56500	137.77958				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.85724	0.00000	88.79980				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.76197	0.00000	88.70404				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.33514	0.00000	101.26831				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.33514	0.00000	101.26831				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.93565	0.00000	99.87144				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.94027	0.00000	99.88057				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.93942	0.00000	99.87883				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.32979	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.93531	0.00000	99.87071				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.96947	0.00000	100.90590				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.94139	0.00000	99.88285				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.43251	0.00000	100.36296				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.50000	86.04644	9.48000	108.61490				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.46500	100.90896	9.42000	100.98469				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.75500	111.73065	10.72000	111.84778				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.85000	105.97310	8.83000	105.92981				0.00	0	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.34500	101.95881	10.31000	102.04792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.64500	95.34213		10.61500	95.42232			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.33000	96.75912		11.29500	96.90062			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.33000	89.55755		11.29500	89.69713			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.33260		0.00000	100.27238			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.33989		0.00000	100.27846			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.27110		0.00000	100.21088			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.81532		0.00000	100.75687			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	102.73928		0.00000	102.69150			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	102.31374		0.00000	102.26652			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.66500	98.55108		11.63000	98.64796			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.16955		100.00000	10.09582			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.82857		0.00000	100.77546			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.74000	97.58729		8.69500	97.64815			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.31150		0.00000	100.26282			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.21384		0.00000	100.16527			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.13887		0.00000	100.07948			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.70675		0.00000	100.65627			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	101.86031		0.00000	101.76110			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	99.91562		0.00000	99.83138			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	101.92813		0.00000	101.84419			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.02766		0.00000	101.93955			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.73000	118.49373		7.71000	118.46430			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		9.05500	102.74886		9.02500	102.81003			436,980,717,500.00	48,258,500	3,284,858,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.39500	104.09531		9.36500	104.19968			436,812,069,500.00	46,494,100	3,546,094,100.00
DV24	On 18/02/2024	Spot Bond	9.50500	101.88052		9.47500	101.99409			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.92500	102.08575		9.89500	102.23770			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.11490		0.00000	100.06563			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.12045		0.00000	100.06900			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.45893		0.00000	100.40525			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	100.00000	6.85493		100.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.64500	125.04192		8.61500	125.12069			0.00	0	1,808,345,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.27778		0.00000	106.19364			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	131.79373		0.10000	131.75629			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	116.01128		2.22000	115.95806			285,720,660,000.00	128,703,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.47182		2.23000	103.42427			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000	102.07723		2.33000	102.16761			59,670,000,000,000.00	25,500,000,000	19,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.24500	102.82184		10.21000	102.89944			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.09500	103.24961		10.06000	103.34295			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.38000	101.62859		10.34500	101.75712			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.77500	95.76002		10.74500	95.80379			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.50134		0.00000	100.44278			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.06574		0.00000	100.01645			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.66874		0.00000	100.61564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.44059		0.00000	100.38816			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.42667		0.00000	100.37384			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		80.93126		100.00000	80.39648			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		52.77357		100.00000	52.77352			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		94.97161		100.00000	94.25575			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		67.34317		100.00000	66.97248		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		129.12951		3.00000	129.06204			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.91000		103.80958		11.89000	103.73385			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.45755		0.00000	103.39084			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.01750		0.00000	100.94851			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.39758		0.00000	101.32911			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.45500		97.93109		10.43000	97.92716			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.36931		0.00000	101.30602			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.34239		0.00000	100.27967			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.62305		0.00000	100.55549			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.57383		0.00000	100.51157			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.55381		0.00000	100.49286			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.63440		0.00000	100.56562			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.60983		0.00000	100.54282			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.53212		0.00000	100.47435			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.54736		0.00000	100.48796			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.51264		0.00000	100.45614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.53511	0.00000	100.47618				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.50814	0.00000	100.45213				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.52687	0.00000	100.46883				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.38000	100.85535	7.36000	100.82281				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.26000	107.12690	8.23500	107.14285				217,304,906,000.00	26,308,100	6,643,600,000.00
ES23	On 25/01/2023	Spot Bond	8.93000	107.84299	8.90000	107.95400				105,237,371,000.00	11,784,700	1,130,300,000.00
ES26	On 02/04/2026	Spot Bond	9.19000	93.93273	9.15500	94.09872				208,899,728,000.00	22,731,200	5,402,900,000.00
ES33	On 15/09/2033	Spot Bond	9.76000	80.49708	9.75000	80.50745				10,218,011,424,000.00	1,046,927,400	46,897,500,000.00
ES42	On 25/04/2042	Spot Bond	9.94500	89.74148	9.94500	89.66972				59,670,000,000,000.00	6,000,000,000	14,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.41607	0.00000	100.35543				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.05173	0.00000	100.99269				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.82823	0.00000	101.42895				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.29871	0.00000	100.24460				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.08333	0.00000	101.02909				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.11030	0.00000	100.05515				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.41495	100.00000	11.32941				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.10872	100.00000	11.02548				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.94065				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.93819				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.93327				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.92834				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.15000	100.90262	7.13000	100.88329				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.93500	96.63959	9.91000	96.65260				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.12323	0.00000	100.07031				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.12316	0.00000	100.07024				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.92411	0.00000	100.86088				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.16562	0.00000	102.05263				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.73500		103.73905	11.71000	103.73169				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.36878	0.00000	100.34132				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000		123.30075	2.47000	123.24167				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.42000		262.52114	2.42000	262.39669				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.60000		102.85509	2.60000	102.80471				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000		148.23336	2.77000	148.15889				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000		197.60261	2.61000	197.50588				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.16000		107.44495	8.14000	107.40370				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96500		59.13556	7.96600	59.12050				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48500		37.31388	9.48500	37.30308				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.03238	9.72000	36.02173				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		102.69849	0.00000	102.60685				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.64572	0.00000	100.55207				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		102.90585	0.00000	102.89012				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.73893	0.00000	101.72217				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.62771	0.00000	100.53665				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.62771	0.00000	100.53665				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.36191	0.00000	100.28149				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.61701	0.00000	100.52749				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		99.92759	0.00000	102.00163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00008		0.00000	99.92068			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.93820		0.00000	101.70299			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.93150		0.00000	101.89137			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.20933		0.00000	103.18899			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00007		0.00000	99.92187			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	99.92834		0.00000	101.87991			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	99.93187		0.00000	101.78122			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.92218		0.00000	99.84449			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	99.92957		0.00000	101.84548			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	99.92489		0.00000	101.97629			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	99.90659		0.00000	102.48781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	99.90946		0.00000	102.40755			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.49419		100.09221	14.51606			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.93638		0.00000	101.65497			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.20778		0.00000	111.30410			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.92763		0.00000	101.99216			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.91842		0.00000	102.25408			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.57700		0.00000	100.49323			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.21474		0.00000	106.19461			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.93304		0.00000	101.84533			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	99.93225		0.00000	101.86834			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.93872		0.00000	101.68686			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.93327		0.00000	101.74220			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.91152		0.00000	102.35022			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.10772		0.00000	100.00695			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.01161		0.00000	100.03344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000	99.93449		0.00000	101.70777			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	53.95793		13.22500	53.90073			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.93844		0.00000	101.59757			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	99.93835		0.00000	101.59986			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.91228		0.00000	102.43813			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	99.93539		0.00000	101.68251			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.84500	91.30628		3.84500	91.25228			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	99.93245		0.00000	101.76515			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	99.93245		0.00000	101.76515			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.49839		0.00000	100.43282			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.60334		0.00000	101.53492			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93245			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.30908		0.00000	102.29258			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	99.93654		0.00000	101.65037			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	99.93811		0.00000	101.60675			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.96134		0.00000	100.88580			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	99.92695		0.00000	101.91892			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.69352		0.00000	100.63263			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.95092		0.00000	100.87620			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.04254		0.00000	100.97038			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	99.91562		0.00000	102.23554			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	99.93392		0.00000	101.72383			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	99.91570		0.00000	102.42004			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	99.93885		0.00000	101.52914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC187		On 07/03/2017	Spot Bond	0.00000	100.75726		0.00000	100.64663			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	99.93326		0.00000	101.05578			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	99.93326		0.00000	100.86084			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	100.00000	21.12467		100.00000	100.00000			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	101.12242		0.00000	101.05385			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	99.93274		0.00000	101.85217			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	99.93323		0.00000	101.84077			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	98.15614		0.00000	98.09119			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	99.94359		0.00000	101.55372			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.92479		0.00000	100.85984			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.71000	113.06144		3.71000	112.99583			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	99.93187		0.00000	101.87747			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	99.93114		0.00000	101.89814			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.69000	113.21870		3.69000	113.15319			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.88000	121.66174		1.88000	121.60947			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.71000	113.06144		3.71000	112.99583			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.86000	119.93280		2.86000	119.87150			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.93000	125.15750		2.93000	125.09307			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.05775		0.00000	100.98442			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.46519		0.00000	100.44936			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00010		0.00000	99.91254			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00011		0.00000	99.91094			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	99.94140		0.00000	99.88282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	99.93241		0.00000	99.86497			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.70230		0.00000	105.69069			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	99.92029		0.00000	99.84098			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	99.92340		0.00000	102.11636			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	99.93138		0.00000	101.79499			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00008		0.00000	99.91892			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	99.93146		0.00000	101.79269			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.51486		0.00000	104.51295			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.26588		0.00000	96.25121			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.36216		0.00000	92.42666			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.59271		100.00000	10.25079			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.95288		100.00000	13.85172			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.92972		5.00000	140.83414			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.76068		0.00000	101.71142			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.75587		0.00000	101.70518			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.10543		0.00000	103.05280			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.10963		0.00000	103.05619			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.70506		0.00000	102.65036			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.10307		0.00000	102.04841			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.94475		0.00000	101.42076			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	84.48325		0.00000	84.44237			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.82000	118.57249		2.82000	118.51228			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.92357		0.00000	100.86709			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.52011		10.38000	101.43346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104		On 23/01/2024	Spot Bond		10.38000	101.52011	10.38000	101.43346			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.83582	0.00000	100.83582			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond		0.00000	100.65112	0.00000	100.60144			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	101.06767	0.00000	100.99681			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.96000	95.88483	2.96000	95.83503			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.92000	188.95378	2.92000	188.85654			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.93000	96.40014	2.93000	96.35031			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.93000	252.40038	2.93000	252.27026			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.43000	262.31802	2.43000	262.19344			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		3.15000	248.18109	3.15000	248.04871			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.84000	120.13883	2.84000	120.07764			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond		0.00000	100.87830	0.00000	100.81744			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond		2.37000	120.37475	2.37000	120.31805			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond		0.00000	101.07861	0.00000	101.01470			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond		0.00000	101.30753	0.00000	101.24537			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond		0.00000	100.83940	0.00000	100.77763			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond		2.80000	94.88366	2.80000	94.83562			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond		104.97509	14.43984	104.97509	14.33052			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond		101.07593	18.28103	101.07593	18.14721			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond		100.44759	11.12125	100.44759	11.04029			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond		0.00000	100.06955	0.00000	100.01738			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond		100.76967	18.01535	100.76967	17.88094			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.44000	104.37726		2.44000	104.32763			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	101.07863		0.00000	101.03120			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.56000	103.25251		2.56000	103.20227			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.35926		0.00000	98.35597			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.59000	102.95429		2.59000	102.90393			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.37894		0.00000	100.31062			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.63000	327.26011		2.63000	327.09936			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	99.89032		0.00000	101.14195			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.74028		0.00000	100.67648			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.69775		0.00000	100.63763			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.66442		0.00000	100.60717			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.36309		0.00000	100.30125			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.30978		0.00000	100.25282			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.62420		0.00000	100.54425			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.28439		0.00000	101.22105			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.53000	101.20810		6.51500	101.16229			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.12000	101.60485		7.10000	101.56612			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.16000	99.68798		8.14000	99.66701			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.59500	99.76363		8.55000	99.82837			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.75500	110.30437		8.71000	110.38405			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.26500	101.86308		9.23500	101.91597			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.47500	100.53112		9.44000	100.61889			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.96500	87.42794		9.93500	87.51888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.07000	107.23221	10.03500	107.37936				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.39000	98.07903	10.35500	98.28387				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.75500	90.92643	10.72500	91.06212				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.59000	79.90416	10.59500	79.80056				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	99.95302	0.00000	101.28708				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	99.95042	0.00000	101.35827				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.94841	0.00000	101.41576				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.94760	0.00000	101.43874				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.94551	0.00000	101.49615				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.94223	0.00000	101.58806				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.93977	0.00000	101.65698				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.92912	0.00000	101.95559				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.41053	0.00000	100.36052				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.43290	0.00000	100.38020				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.45310	0.00000	100.39794				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.45787	0.00000	100.40214				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.47135	0.00000	100.41400				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.49162	0.00000	100.43182				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.50850	0.00000	100.44666				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.58268	0.00000	100.51189				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.54571	0.00000	101.48619				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.23633	0.00000	101.17405				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.81500	103.22100	9.77000	103.25611				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	3,700.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.68370	0.00000	100.63911				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		99.98514	0.00000	99.94055				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	100.00000		99.81785	100.00000	99.27536				0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.36254	0.00000	99.31807				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.78992	0.00000	100.73382				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.80979	0.00000	100.75246				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.84817	0.00000	100.78845				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.89579	0.00000	100.83311				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.96185	0.00000	100.89506				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.14015	0.00000	100.08027				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.34335	0.00000	101.28779				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.08288	0.00000	101.02429				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.01164	0.00000	100.95880				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.21142	0.00000	101.15697				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.11810	0.00000	100.01215				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.49415	0.00000	100.43151				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		99.82428	0.00000	101.22726				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.36313	0.00000	100.31006				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		99.85924	0.00000	99.79859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	101.07735		0.00000	101.00466			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.96571		0.00000	100.90790			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.07378		0.00000	100.01834			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.82107		0.00000	100.76222			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.83131		0.00000	100.77172			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.77858		0.00000	100.73366			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.68259		0.00000	100.63383			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.01303		0.00000	100.95266			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.51928	96.53002		8.49969	96.50179			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.06641		0.00000	101.00316			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.87162	104.41639		8.85205	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.13501		0.00000	101.06805			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.32139	104.41639		9.30184	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.21882		0.00000	101.14733			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.10313		0.00000	101.04146			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.24084		0.00000	101.17440			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.29054		0.00000	101.22163			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.58502		0.00000	100.52154			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.74945		9.89000	100.66889			0.00	0	300,000.00
HWAY20	On 31/07/2020	Spot Bond	8.78500	105.82784		8.75500	105.90111			0.00	0	3,068,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.20000	267.03827		2.20000	266.91647			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.18000	267.45357		2.18000	267.33200			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.74000	96.82315		9.73000	96.83183			0.00	0	3,221,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66000	97.45022		9.65000	97.46124			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	40.05613		100.00000	39.75929			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.39685		100.00000	10.31980			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	63.81857		100.00000	63.34563			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.35246		100.00000	30.12753			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.82520		100.00000	16.70052			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.14559		100.00000	9.07706			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.95000	109.53168		1.95000	109.48385			0.00	0	81,158,106,900.00
I2038	On 31/01/2038	Spot Bond	2.20000	110.04027		2.20000	109.98996			0.00	0	53,679,110,800.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.52991		2.29000	108.47963		1,545,750,000,000.00	675,000,000	47,280,258,200.00	
I2050	On 31/12/2050	Spot Bond	2.34000	113.47182		2.34000	113.41865			0.00	0	34,692,637,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.60000		0.00000	92.50000			0.00	36,200,000	18,100,000.00
IBL11	On 12/03/2015	Spot Bond	8.05000	102.27785		8.03000	102.23113			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.83864		0.00000	100.85754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		101.79459	0.00000	101.73646				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.95242				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.18000		100.52691	8.18000	99.97760				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.55000		101.77742	8.53000	101.74412				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.16500		102.76169	9.12000	102.83685				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.13500		103.42323	8.11000	103.35732				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.91178	0.00000	100.85596				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.49861	0.00000	100.44247				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000		113.32268	4.85000	113.24719				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.37000		100.39065	8.35000	100.36565				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.76881	0.00000	100.71359				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.81437	0.00000	100.75586				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		123.82546	1.70000	123.77393				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000		123.56125	2.44000	123.50234				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.79704	0.00000	101.74504				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.75929	0.00000	102.89444				0.00	1,900,000,000	1,200,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.83500		103.75582	8.79000	103.83241				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.53257	0.00000	100.48247				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.72916	0.00000	101.67743				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.51874	0.00000	100.46266				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.36500		96.71662	9.34000	96.73524				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.87500		89.77220	9.84500	89.82196				0.00	0	20,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.34559	0.00000	100.29497				0.00	7,578,300,000	9,578,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.91500	98.07098		8.87000	98.14606			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.92500	97.22870		9.89500	97.28693			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.81853		0.00000	100.76379			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.84302		0.00000	100.78663			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.31000	98.64415		8.29000	98.61950			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.14500	97.32653		9.12000	97.34117			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.93452		0.00000	100.87198			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.57571		0.00000	100.52125			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.48500	100.82898		8.44000	100.87403			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.10500	101.10828		9.08000	101.13161			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.14500	101.45484		10.11500	101.55784			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00352		100.00000	0.00350			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.86500		0.00000	100.81083			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.90919		0.00000	100.85255			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.49500	97.76076		9.46000	97.84919			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.04211		5.00000	102.00058			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.04211		5.00000	102.00058			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.61579		5.00000	100.57462			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.04211		5.00000	102.00058			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.03230		4.00000	100.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.56151		0.00000	102.48451			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.47119		0.00000	102.39598			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.80983		0.00000	101.73213			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	93.65192		100.00000	91.53947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	111.76826		9.20000	111.68543			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.55289		0.00000	101.48852			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.55289		0.00000	101.48852			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.62310		0.00000	100.55554			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.34635		100.00000	7.29309			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.84347		0.00000	100.78950			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.70485		0.00000	100.65073			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.57866		0.00000	100.52468			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.05000	98.98396		10.03000	98.92291			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.32723		0.00000	100.27351			0.00	0	200,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.92925		0.00000	101.88219			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.11721		0.00000	100.06695			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.21255		0.00000	100.13363			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.91217		100.00000	5.86787			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	50.00005		100.00000	50.00001			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	88.86679		100.00000	86.96250			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	84.56250		100.00000	82.83673			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	99.90475		5.80000	99.88889			0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	99.79385		5.80000	99.77803			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.68320		5.80000	99.66741			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.57279		5.80000	99.55704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA416	On 15/04/2014	Spot Bond	5.90000	99.45341		5.90000	99.43743			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.34162		5.90000	99.32567			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.23008		5.90000	99.21417			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.11879		5.90000	99.10291			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	98.99110		6.00000	98.97500			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	98.87847		6.00000	98.86241			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.76610		6.00000	98.75007			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.00000	98.54212		6.00000	98.52616			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.75032		0.00000	101.67723			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.67596	102.89672		11.68650	102.78891			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.67596	101.62604		11.68650	101.51956			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	99.84786		0.00000	101.72705			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.19448		0.00000	100.11089			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	99.85143		0.00000	101.68978			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.94201		6.50000	102.88775			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	99.93039		0.00000	101.82253			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.32483		0.00000	101.26878			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.39659		0.00000	97.39659			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.05713		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.95397		0.00000	100.90339			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.02651		0.00000	100.97119			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.58928		0.00000	100.53748			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95133			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	99.84442		0.00000	101.67262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond	0.00000	100.25784	0.00000	100.19773				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.82740	0.00000	101.78014				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.74699	0.00000	101.69890				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	99.94886	0.00000	101.30593				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	99.94927	0.00000	101.34097				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.11397	0.00000	100.06510				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.88770	0.00000	100.83759				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.68675	0.00000	100.63528				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.56673	0.00000	100.51539				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.45831	0.00000	100.40666				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.45282	0.00000	100.40179				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.27096	0.00000	100.22090				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.87186	0.00000	101.79162				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.27889	0.00000	100.22828				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.17052	0.00000	99.12357				0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.11211	0.00000	101.05394				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.13780	0.00000	101.07839				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.15498	0.00000	101.09474				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.06000	103.05059	9.04000	103.02794				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.76000	104.25402	7.73500	104.18881				0.00	0	7,400,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.86689	0.00000	101.80660				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.31500	105.95864	9.27000	106.01307				0.00	0	37,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	101.26958	0.00000	101.20990				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.23601	0.00000	101.17373				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.45830	0.00000	100.38470				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.84547	0.00000	99.77879				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.23000	103.97139	9.21000	103.91797				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.86716	0.00000	101.80594				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.25122	0.00000	100.18168				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.48582	3.53000	114.42106				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.59785	3.95000	129.52034				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.54967	0.00000	101.48252				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.30635	0.00000	101.23772				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.29549	0.00000	101.22706				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.03386	0.00000	100.04206				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.78607	0.00000	101.60665				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.95000	90.40123	3.95000	90.34700				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.95000	97.04947	3.95000	96.99126				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.14137	0.00000	100.02388				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.72945	0.00000	100.65825				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.11721	0.00000	100.06695				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.43500	109.25552	12.41000	109.22743				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.16040	0.00000	101.08266				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	129.59785	3.95000	129.52034				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	92.23295	100.00000	90.18333				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	83.40411	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
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.29986		0.00000	100.24555			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.92321		0.00000	100.87077			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.46763		0.00000	100.41599			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.80000	94.51797		5.80000	94.51796			0.00	0	0.00
IVA412		On 20/03/2014	Spot Bond	5.80000	99.87304		5.80000	99.85719		116,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA413		On 27/03/2014	Spot Bond	5.80000	99.76221		5.80000	99.74640			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	99.65163		5.80000	99.63585			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.80000	99.54129		5.80000	99.52555			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.42145		5.90000	99.40547			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.29379			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.90000	99.08704		5.90000	99.07117			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	6.00000	98.95890		6.00000	98.94280			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	6.00000	98.73404		6.00000	98.71802			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.69234		0.00000	100.62890			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.82157		0.00000	100.76197			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.86522		0.00000	100.80519			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.30647		0.00000	101.25223			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	101.20689		0.00000	101.15064			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.94538			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.70510		0.00000	100.65194			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.68892		0.00000	100.63780			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.59574		0.00000	100.54436			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.70192		0.00000	100.64897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond	0.00000	100.45117		0.00000	100.39626			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.43803		0.00000	100.37459			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.32315		0.00000	100.26411			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.13790		0.00000	101.07849			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.14649		0.00000	101.08667			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.16367		0.00000	101.10302			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.08635		0.00000	101.02942			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.00540		0.00000	100.94545			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.82152		0.00000	100.76192			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.96200		0.00000	99.90515			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.53392		0.00000	100.47620			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.33513		0.00000	100.28102			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.33153		0.00000	100.27799			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.84998		100.00000	58.40898			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	52.94255		100.00000	52.94252			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.95077		0.00000	100.88879			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.06719		100.00000	61.60724			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.30560		0.00000	101.24603			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.27219		100.00000	22.10530			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.17913		0.00000	101.11575			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	55.33821		100.00000	54.92354			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	56.58274		100.00000	56.15874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		60.94115	100.00000	60.48954				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		58.48377	100.00000	58.15153				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.35327	100.00000	59.90102				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.34098	100.00000	55.79728				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.35552	0.00000	100.28828				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.03179	0.00000	100.95776				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.98000		140.20307	8.94500	140.44135				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.18707	0.00000	101.73198				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.57274	0.00000	101.51694				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.32980	0.00000	100.27016				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.19743	0.00000	100.14045				0.00	0	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.89551	0.00000	100.83559				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.41500		95.67235	9.37000	95.72459				22,596,000,000.00	2,400,000	48,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.56500		97.11938	9.52000	97.18729				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.02500		96.77104	9.99500	96.82881				0.00	0	20,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.11086	0.00000	100.02722				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.05000		102.18615	11.03000	102.12662				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.12138	0.00000	100.02972				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.48665	0.00000	100.42656				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.52001	0.00000	100.45587				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.55996	0.00000	100.49099				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.74961	0.00000	100.69927				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.00083	0.00000	100.95004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.76640	0.00000	99.72260				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.46008	0.00000	99.41630				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.06876	0.00000	99.02141				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.15959	0.00000	100.11171				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.70967	0.00000	98.66188				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	93.58974	100.00000	92.87532				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	59.99914	100.00000	59.65829				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	55.33821	100.00000	54.92354				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.27966	0.00000	100.22802				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	51.82470	100.00000	51.44897				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	66.66667	100.00000	99.18478				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	95.80052	100.00000	95.05208				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	94.55959	100.00000	93.83033				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	89.46078	100.00000	88.80779				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.55201	0.00000	99.50866				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.23162	0.00000	101.18072				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.41863	0.00000	100.36671				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.36638	0.00000	101.31277				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.00614	0.00000	100.95042				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.66290	0.00000	101.60932				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.38630	0.00000	102.33125				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.18873	0.00000	101.13951				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.63619	0.00000	101.58366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000	100.11834		0.00000	100.06752			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.44249		0.00000	100.38856			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.56579		0.00000	100.51543			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.61096		0.00000	100.55658			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	96.71330		100.00000	95.97504			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	76.66667		100.00000	76.03306			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.16580		100.00000	58.72245			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.57052		100.00000	16.44772			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	40.45536		100.00000	40.15556			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.28500	102.76373		9.26000	102.78600			0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.07957		0.00000	100.01968			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.07373		0.00000	100.01829			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.57384		0.00000	101.51828			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.77464		0.00000	102.71600			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.79653		0.00000	102.73745			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.90595		0.00000	102.84471			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.14849		0.00000	101.08817			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.21285		0.00000	101.14971			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.65000	103.70325		8.60500	103.73234			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.35500	101.74948		9.33000	101.76762			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.17000	101.08593		10.13500	101.18775			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.07500	103.87423		7.05000	103.83311			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.94798		0.00000	101.42723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.94594		0.00000	101.48468			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.22500		100.01999		10.19500	102.61954			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.05000		100.66727		8.03000	100.63007			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.33436		0.00000	100.27372			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.57500		100.41995		9.53000	100.46316			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.73702		100.00000	8.67368			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.32056		0.00000	100.26236			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.27500		100.32244		9.23000	100.36871			0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.56000		102.91246		6.53500	102.86650			0.00	0	56,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.15000		103.09995		8.13000	103.05685			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.21500		104.30800		9.17000	104.35911			0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.36615		100.89771	6.31807			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.45090		100.61875	6.40229			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		100.56937		0.00000	100.51376			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.57858		0.00000	100.52207			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.58694		0.00000	100.52962			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.59096		0.00000	100.53323			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.64157		0.00000	100.57894			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.70030		0.00000	100.63196			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.40832		100.00000	0.40526			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.40832		100.00000	0.40526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		9.49500	95.48112		9.46500	95.57449			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		8.00000	98.65804		7.98000	98.63571			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.94579		0.00000	100.89485			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.74500	98.67013		9.71500	98.73408			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.12986		0.00000	101.07987			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.54397		0.00000	100.48942			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.88678		0.00000	101.83272			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.66498		0.00000	100.61145			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.56321		0.00000	101.50812			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.76420		0.00000	100.71083			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.47571		0.00000	100.42292			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.75000	103.93731		7.73000	103.90116			0.00	0	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.27883		0.00000	100.21875			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.18500	109.57071		9.16000	109.60268			11,940,500,000.00	1,300,000	41,300,000.00
NBK4	On 28/10/2024	Spot Bond		11.15500	32.53850		11.12000	32.61919			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.15000	105.51439		8.13000	105.46585			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.02826		0.00000	100.96707			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.08906		0.00000	101.02457			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.99500	104.03549		7.97000	103.96798			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	101.43119		0.00000	101.38188			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.50000	106.08523		8.48000	106.04896			0.00	0	24,900,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.48378		0.00000	101.42829			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.41497	0.00000	100.35150		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.55331	0.00000	101.48813		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.35097	0.00000	101.28690		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.17935	0.00000	101.11597		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.28058	0.00000	100.21833		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.48765	0.00000	88.43222		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.26534	0.00000	100.20633		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.87755	0.00000	100.81720		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.96418	0.00000	100.89849		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.84065	0.00000	100.77981		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.26660	0.00000	101.20099		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.67542	0.00000	84.61810		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95145		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94942		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.67800	0.00000	101.62408		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.57796	0.00000	100.51551		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.94325	0.00000	99.88649		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.94653	0.00000	99.89300		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.26601	0.00000	101.20350		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.94852	0.00000	99.89697		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.94533	0.00000	99.89072				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.94537	0.00000	99.89080				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.84418	0.00000	100.78771				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.93655	0.00000	99.87318				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.32500	101.22607	10.29000	101.32721				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.93696	0.00000	99.87400				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.36000	99.88673	10.32500	99.97766				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.93655	0.00000	99.87318				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.94328	0.00000	99.88662				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.24222	100.00000	5.66103				0.00	15,000,000,000	15,000,000,000.00
NED11	On 17/09/2015	Spot Bond	9.00000	102.11670	8.98000	102.07027				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.43438	0.00000	103.35990				0.00	2,700,000,000	900,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.36722	0.00000	100.30010				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.07267	0.00000	101.02151				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.66500	113.03893	12.62000	113.08801				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.61224	0.00000	110.54405				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.56484	0.00000	101.51970				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.32249	0.00000	100.24688				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.44000	160.84751	2.44000	160.77101				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.27500	101.67566	9.24500	101.74163				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.11812	0.00000	100.06560				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.11767	0.00000	100.06721				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.90500	103.09754	9.87500	103.15242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.39541	0.00000	100.33807				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.47300	0.00000	100.42171				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.37616	0.00000	100.32159				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.37265	0.00000	100.31857				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.38692	0.00000	100.33080				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.10500	103.60838	10.07500	103.69045				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.40122	0.00000	100.34307				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.38699	0.00000	100.33087				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.39545	0.00000	100.33812				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.30500	103.09554	10.27500	103.14546				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.42400	0.00000	100.36260				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.40693	0.00000	100.34797				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.40114	0.00000	100.34300				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.50887	0.00000	100.43529				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.47435	0.00000	100.40572				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.41252	0.00000	100.35274				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.50000	104.67859	7.48000	104.61735				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.02500	115.71543	9.00000	115.73283				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.42500	121.03469	9.39000	121.16833				11,310,000,000.00	1,200,000	751,500,000.00
NRA023	On 31/05/2023	Spot Bond	2.33500	164.80691	2.33500	164.72993				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.66000	123.68177	9.62500	123.89831				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.99456	0.00000	100.93519				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.96712	0.00000	100.90923				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.04098	0.00000	100.98071				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	100.86752	0.00000	100.80949				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.57437	0.00000	101.51998				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.86680	0.00000	99.80928				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.33627	0.00000	100.27890				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.34842	0.00000	100.28902				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.37399	0.00000	100.30566				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.47723	0.00000	100.39057				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.11822	100.00000	15.99744				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.67172	100.00000	29.45184				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.28000	105.89486	7.26000	105.86308				0.00	0	40,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.02482	100.00000	14.91223				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.12000	0.00000	98.12000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.84023	100.00000	45.50053				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.57021	0.00000	100.51452				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.81643	0.00000	100.76193				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.29161	0.00000	100.23778				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.21985	0.00000	100.16610				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.52845	0.00000	100.48041				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.40034	0.00000	100.35230				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.37888	0.00000	101.88352				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	102.23147	0.00000	102.17181				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.15628	0.00000	100.10764				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94558				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	99.94648			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.99995		0.00000	99.94493			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.94352			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	99.94541			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.99994		0.00000	99.94185			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.94107			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	99.94344			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	99.99992		0.00000	99.93845			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93819			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	99.94115			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.79164		0.00000	100.73612			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.81827		0.00000	100.76111			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.83026		0.00000	100.77236			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.85688		0.00000	100.79734			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.97131		0.00000	100.90470			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.99790		0.00000	100.92965			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.95930		0.00000	100.89511			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.05000	103.12481		7.03000	103.10547			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.93000	96.65991		6.90500	96.64459			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40000	37.98549		8.36500	38.11015			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.05000	109.07203		7.03000	109.03988		4,228,049,374,275,000.00	99,723,315,500	01,528,134,000.00	
R158	On 15/09/2015	Spot Bond	7.05000	109.07203		7.03000	109.03988			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.95000	90.29318		6.93000	90.26884			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.05000	114.59388		7.03000	114.57812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.88000		84.47284		6.86000	84.46688			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.58000		117.17275		8.54500	117.38798		8,570,772,013,518,000.00	98,924,477,100	15,179,729,900.00	
R187P	On 21/12/2026	Spot Bond	8.32000		35.32962		8.28500	35.45775			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.24000		32.91008		8.20500	33.04080			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.93000		272.71099		1.93000	272.59261		22,681,487,959,000.00	11,752,066,300	26,867,522,100.00	
R201	On 21/12/2014	Spot Bond	6.56000		103.65554		6.53500	103.61927		32,800,000,000,000.00	5,000,000,000	96,304,576,800.00	
R202	On 07/12/2033	Spot Bond	2.12000		212.29398		2.12000	212.19853		106,000,000,000.00	50,000,000	59,664,005,800.00	
R2023	On 28/02/2023	Spot Bond	8.44500		96.04569		8.41500	96.16197		2,963,131,132,680,000.00	50,874,024,000	106,012,230,000.00	
R203	On 15/09/2017	Spot Bond	7.71500		101.65586		7.67000	101.73011		2,031,495,802,448,000.00	63,317,667,200	97,772,777,200.00	
R2030	On 31/01/2030	Spot Bond	9.00500		92.57428		8.97500	92.74270		984,397,784,000,000.00	09,316,800,000	20,718,500,000.00	
R2037	On 31/01/2037	Spot Bond	9.16000		94.76232		9.15000	94.78238		638,886,136,368,000.00	69,747,394,800	57,325,200,000.00	
R204	On 21/12/2018	Spot Bond	7.93500		102.12445		7.91000	102.15698		3,562,286,598,034,500.00	48,933,408,700	31,775,316,900.00	
R2048	On 28/02/2048	Spot Bond	9.24500		95.29061		9.25000	95.17125		259,455,203,269,500.00	28,064,381,100	61,678,479,800.00	
R207	On 15/01/2020	Spot Bond	8.22500		96.75984		8.19500	96.82856		4,965,641,478,332,500.00	03,725,407,700	28,109,269,700.00	
R208	On 31/03/2021	Spot Bond	8.34500		94.74764		8.31000	94.85805		7,084,149,821,728,500.00	48,909,505,300	58,565,640,600.00	
R209	On 31/03/2036	Spot Bond	9.09000		76.04132		9.08000	76.05996		1,026,669,794,571,000.00	12,944,971,900	18,616,070,600.00	
R210	On 31/03/2028	Spot Bond	2.05000		161.14904		2.05000	161.07751			0.00	0	22,379,361,700.00
R211	On 31/01/2017	Spot Bond	1.00000		126.24786		1.00000	126.20260			0.00	0	24,384,600,000.00
R212	On 31/01/2022	Spot Bond	1.87000		128.63140		1.87000	128.57608		2,411,926,000,000.00	1,289,800,000	88,790,800,000.00	
R213	On 28/02/2031	Spot Bond	8.97500		83.27854		8.94500	83.44549		2,631,415,707,532,500.00	93,193,950,700	76,462,796,900.00	
R214	On 28/02/2041	Spot Bond	9.16500		73.81381		9.17000	73.72134		2,448,348,884,455,500.00	67,141,176,700	53,478,876,700.00	
R225C	On 15/03/2014	Spot Bond	6.39500		93.98938		6.39500	99.98248			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.53000		96.84662		6.50500	96.83283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond		7.11000	93.28735		7.09000	93.25200			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.95000	90.29318		6.93000	90.26884			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.87000	87.39556		6.85000	87.38101			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.88000	84.47284		6.86000	84.46688			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.61500	98.28992		6.59000	98.24396			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.56500	95.18632		6.54000	95.15344			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.02000	91.65003		7.00000	91.62045			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.89000	88.73861		6.87000	88.71947			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.87000	85.82093		6.85000	85.81086			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.93000	82.83799		6.91000	82.83587			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.69000	78.17061		7.64500	78.23287			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.74000	75.13996		7.69500	75.21578			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.94000	71.74921		7.91500	71.77688			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.92000	69.07280		7.89500	69.10786			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.90000	66.50903		7.87500	66.55090			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.89000	64.01724		7.86500	64.06530			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.18500	60.50322		8.15500	60.57263			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.16500	58.20006		8.13500	58.27533			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.26500	55.52845		8.23000	55.62721			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.23500	53.44422		8.20000	53.54842			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.20500	51.45306		8.17000	51.56218			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.17500	49.55037		8.14000	49.66395			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.13500	47.77432		8.10000	47.89206			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.09500	46.07968		8.06000	46.20118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.52000		42.47066		8.48500	42.58808			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.48000		40.90392		8.44500	41.02405			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.44000		39.41012		8.40500	39.53266			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.40000		37.98549		8.36500	38.11015			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.36000		36.62645		8.32500	36.75296			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.32000		35.32962		8.28500	35.45775			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.28000		34.09183		8.24500	34.22136			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.24000		32.91008		8.20500	33.04080			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.91803			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		101.45660		0.00000	101.37942			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.45306		0.00000	100.38390			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		101.48980		0.00000	101.41343			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		101.30857		0.00000	101.23633			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.66522		100.00000	13.56282			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.25406		100.00000	6.20772			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		17.02251		100.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.21008		0.00000	100.15188			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.38455		0.00000	101.32684			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.11973		0.00000	100.01298			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.51952		0.00000	100.46645			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		99.87789		0.00000	99.82565			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000		100.50152		0.00000	100.45299			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.55265		0.00000	100.49917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	0.00000	100.99769		0.00000	100.93814			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.48506		0.00000	100.42608			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.22418		0.00000	101.16439			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.80829		0.00000	100.74735			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.13885		0.00000	100.07946			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.15940		0.00000	101.10622			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.97165		0.00000	100.91253			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	101.96901		0.00000	101.92099			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.32618		0.00000	100.26719			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.19778		0.00000	100.13633			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.26468		0.00000	100.20566			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.08575		0.00000	101.00153			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.20244		0.00000	102.10863			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.44335		0.00000	101.34501			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.29335		0.00000	101.20528			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.29335		0.00000	101.20528			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.22963		0.00000	102.14246			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.50266		0.00000	102.40502			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.19447		0.00000	100.11088			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.61698		12.35000	103.51413			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.16351		0.00000	100.09362			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.51837		100.00000	13.41708			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.15244		0.00000	100.08698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000		100.59570		0.00000	100.53026			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.24424		0.00000	101.17832			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		101.08392		0.00000	101.01862			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.46903		0.00000	100.39744			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.34765		100.00000	2.33045			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.19266		100.00000	10.11713			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.47628		100.00000	23.30036			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.86855		100.00000	13.81764			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.77432		100.00000	18.63364			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.81983		0.00000	104.68183			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.96529		0.00000	101.83619			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.64500		105.65068		9.61000	105.74788			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.69500		101.35735		9.66500	101.46356			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.12500		103.60725		10.09500	103.75217			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.62741		0.00000	97.66528			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.30000		109.31301		8.28000	109.28867			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.44711		0.00000	100.38200			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.76500		102.46478		9.72000	102.52177			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.00544		0.00000	100.94220			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00011		0.00000	99.93944			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.99690		0.00000	100.93188			0.00	60,000,000	30,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.03376		0.00000	100.96763			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.01282		0.00000	100.94792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	8.15000	104.62736		8.13000	104.58081			0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.53500	99.88208		9.51000	99.88637			0.00	0	400,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000	133.71770		2.60000	133.65237			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.51000	106.93890		8.49000	106.89484			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.37000	107.14092		8.35000	107.09798			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.30000	107.24213		8.28000	107.19975			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.11500	97.50399		9.07000	97.56318			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.44500	107.03263		8.42500	106.98909			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.41000	107.08315		8.39000	107.03989			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.99998		0.00000	99.94536			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.20023		0.00000	100.16012			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.83677		0.00000	99.76649			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.38996		0.00000	101.32846			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.76500	100.28058		8.72000	100.34362			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.25306		0.00000	101.19742			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.86857		0.00000	99.81194			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.95733		0.00000	103.90460			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.49500	105.85855		9.46000	105.96304			0.00	0	110,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.23000	102.12273		10.19500	102.27727			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.60201		0.00000	100.53696			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.06233		0.00000	101.01103			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.67896		0.00000	100.62102			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.15756		0.00000	103.10207			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.03500	102.07422		9.01000	102.10108			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.11993		100.00000	9.05884			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.04500		101.21138		10.01500	101.31606			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.28000		94.72853		9.24500	94.89662			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.04500		95.25213		10.01000	95.35012			15,067,500,000.00	1,500,000	21,300,000.00
SBS9	On 07/07/2016	Spot Bond	8.23000		108.73658		8.21000	108.70718			0.00	0	51,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.46000		261.70978		2.46000	261.58488			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.82546		1.70000	123.77393			0.00	0	250,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.12000		0.00000	105.12000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.63171		100.00000	10.71083			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		121.89404		2.27000	121.83763			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.94201		6.50000	102.88775			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.97595		0.00000	99.91360			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.44772		0.00000	101.38750			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.21222		0.00000	103.15088			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.74500		99.10822		9.70000	99.15285			11,694,000,000.00	1,200,000	20,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.97100		0.00000	100.98369			0.00	0	2,019,400,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.20916		0.00000	101.14812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	99.85972		0.00000	99.79972			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	99.88107		0.00000	99.82968			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.70838		0.00000	100.65604			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.16855		100.00000	9.09985			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.02170		0.00000	100.03733			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.35000	103.55704		8.33000	103.53077			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.53500	97.75321		9.51000	97.76479			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.06500	97.64862		9.02000	97.70833			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.51209		0.00000	100.45633			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.46184		0.00000	100.40326			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.58663		0.00000	100.53000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.46515		0.00000	100.40617			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.92240		0.00000	100.86068			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.81500	103.71725		8.77000	103.73624			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.23086		0.00000	101.17402			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.37147		0.00000	101.31590			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	101.07147		0.00000	101.01245			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.02500	94.56255		9.99000	94.63447			29,072,500,000.00	2,900,000	2,459,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.28624		0.00000	100.22277			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	99.81492		0.00000	101.54471			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.91091		0.00000	100.84849			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.95300	87.17221		9.91800	87.25899			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.01500	86.89599		9.98000	86.98194			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.80500	102.73414		7.78000	102.68790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		9.48500	91.36553		9.45500	91.41953			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	99.98007		0.00000	99.92091			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.89500	98.14236		8.85000	98.20384			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.95000	107.75017		7.93000	107.71062			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.70000	101.86906		2.70000	101.81833			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.88500	98.49099		8.86000	98.51410			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.58818		0.00000	100.53733			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.48128		0.00000	100.40309			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.37871		0.00000	100.31768			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.00000	106.00986		9.96500	106.18090			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.25242		0.00000	100.19618			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.59506		0.00000	99.53745			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	99.98129		0.00000	99.92536			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.20500	74.71984		10.17500	74.85210			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.26442		0.00000	100.20184			0.00	0	15,000,000,000.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.94880		0.00000	100.89597			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.00749		0.00000	100.94640			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		100.00000	1.44883			0.00	0	15,000,000,000.00
SY1044	On 18/03/2014	Spot Bond		0.00000	99.98521		0.00000	99.94085			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	99.45297		0.00000	99.40861			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.34898		0.00000	99.30460			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.34919		0.00000	99.30482			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.21538		0.00000	99.16734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1050	On 13/05/2014	Spot Bond	0.00000	99.08945	0.00000	99.04153				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.07345	0.00000	99.02552				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.04065	0.00000	98.99268				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.04199	0.00000	98.99409				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.97623	0.00000	98.92824				0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.68510	0.00000	99.67010				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.94265	0.00000	98.89459				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.85209	0.00000	98.80358				0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.72843	0.00000	99.68051				0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.66341	0.00000	99.61533				0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.59960	0.00000	99.55155				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.63125	0.00000	98.58294				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.51000	106.65333	7.49000	106.61861				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.18000	102.88193	9.14500	103.05017				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	79.30284	100.00000	78.81532				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	61.29934	100.00000	60.84508				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.18351	100.00000	26.97982				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.36500	99.93951	7.34000	99.87949				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.89097	0.00000	100.83720				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.75257	0.00000	100.69864				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.43976	0.00000	100.38935				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.25388	0.00000	100.19731				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.43747	0.00000	99.39420				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	81.79220	0.00000	83.89310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000	100.38653	0.00000	100.33656				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000	6.82102	100.00000	6.77048				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	100.00000	1.14438	100.00000	1.13590				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.74862	0.00000	100.69476				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.30000	101.98040	8.28000	101.95430				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.95281	0.00000	100.89454				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.98308	0.00000	100.92317				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.23820	7.83000	101.17378				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.93614	0.00000	100.87879				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.97400	0.00000	100.91457				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.91908	0.00000	100.85651				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.93614	0.00000	100.87879				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.97400	0.00000	100.91457				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.13350	7.16000	101.07455				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.04814	0.00000	100.98468				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.04210	0.00000	100.97896				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.18717	0.00000	101.11608				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.16753	0.00000	101.09753				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.75872	0.00000	101.65617				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.69126	0.00000	101.59243				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.93463	0.00000	100.87736				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.98308	0.00000	100.92317				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.28280	8.73000	101.25889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.93008		0.00000	100.87307			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.97400		0.00000	100.91457			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.40500	96.98073		9.38000	97.04156			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.05117		0.00000	100.98753			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.03453		0.00000	100.97181			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.18414		0.00000	101.11323			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.17810		0.00000	101.10752			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.65375		0.00000	101.55700			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.65976		0.00000	101.56267			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.99020		0.00000	100.93107			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.67120		101.06155	6.62129			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.93008		0.00000	100.87307			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.71372		0.00000	109.65573			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.06630		0.00000	101.00183			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.12675		0.00000	101.05898			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.76472		0.00000	101.66182			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.39097		0.00000	101.33564			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.96731		0.00000	100.90942			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.98257		0.00000	100.92385			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.96731		0.00000	100.90942			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.98257		0.00000	100.92385			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.99020		0.00000	100.93107			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.95815		0.00000	100.90075			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.98257		0.00000	100.92385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.06648		0.00000	101.00323			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.06648		0.00000	101.00323			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.06648		0.00000	101.00323			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.18846		0.00000	101.11862			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.21894		0.00000	101.14745			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.18084		0.00000	101.11141			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.78948		0.00000	101.68704			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.82745		0.00000	101.72294			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.81226		0.00000	101.70858			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.80000		107.75495		8.78000	107.70006			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40000		89.46477		8.37000	89.53196			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.62500		105.04827		8.58000	105.11567			0.00	0	5,923,800,000.00
TN20	On 17/09/2020	Spot Bond	9.54500		104.54750		9.51000	104.63857			201,459,633,500.00	21,106,300	15,883,400,000.00
TN23	On 06/11/2023	Spot Bond	9.62500		111.15718		9.59500	111.26584			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.73000		99.10283		9.69500	99.26103			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.72500		96.83620		9.69000	97.01057			205,258,767,500.00	21,106,300	6,793,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.77560		0.00000	100.72279			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.39826		0.00000	100.34052			0.00	0	1,578,729,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.63146		0.00000	100.57613			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.54148		0.00000	100.48295			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.55596		0.00000	100.49588			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.55740		0.00000	100.49716			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.62860		0.00000	100.56069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.77621		0.00000	100.69243			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.12401		0.00000	101.06858			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.21225		0.00000	101.15504			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.24092		0.00000	101.18247			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497		100.00000	10.36809			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.54444		0.00000	99.50035			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.43031		0.00000	99.38649			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.11296		0.00000	99.06786			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.93160		0.00000	98.88770			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	99.95552		0.00000	99.91104			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.73304		0.00000	99.68854			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.84946		0.00000	96.80197			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.31948		0.00000	99.27510			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.14468		0.00000	96.09668			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.97033		0.00000	95.92292			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.67892		0.00000	98.63336			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	97.99941		0.00000	97.95288			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.86272		0.00000	94.81317			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.54881		0.00000	97.49739			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.77085		0.00000	93.71335			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.34236		0.00000	97.29158			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.67211		0.00000	93.62776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	93.41909	0.00000	93.36316				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.51655	100.00000	12.42276				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	94.74884	100.00000	94.03644				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.94327	0.00000	100.89836				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.91333	0.00000	100.86841				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.88338	0.00000	100.83847				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	95.34652	100.00000	94.62602				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.83847	0.00000	100.79355				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.80852	0.00000	100.76360				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.43533	0.00000	100.38696				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.44060	0.00000	100.39015				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.40582	0.00000	100.35712				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.08041	100.00000	96.09021				0.00	51,300,000,000	49,300,000,000.00
TWC43U	On 12/03/2014	Spot Bond	100.00000	68.47503	100.00000	68.47502				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.01108	0.00000	100.95967				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.49599	0.00000	100.44088				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.88985	0.00000	100.84460				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.44199	0.00000	100.39288				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.74500	105.17248	9.71000	105.27055				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.10647	0.00000	101.05177				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.10450	0.00000	101.03919				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.55597	0.00000	101.48385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	10.05500	100.49083		10.01000	100.54058			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.21725		0.00000	101.16672			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.82701		0.00000	101.20626			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.66940		0.00000	100.61173			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.69204		0.00000	100.63241			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.69306		0.00000	100.63335			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.36666		0.00000	101.31024			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.40883		0.00000	101.35074			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.41000	113.84670		7.39000	113.82091			5,242,575,000,000.00	707,500,000	29,600,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.50633		1.48000	232.41378			8,880,000,000,000.00	6,000,000,000	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.35000	104.55148		7.33000	104.51203			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.22000	104.84378		8.17500	104.90034			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.49000	104.79580		8.46500	104.82858			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.85000	103.39062		8.82000	103.45823			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.88500	103.28857		8.85000	103.39859			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.00000	91.50656		6.98000	91.47735			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.58500	99.74806		6.56000	99.69540			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.59500	98.13813		6.57000	98.09307			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.93000	89.72992		6.91000	89.70728			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.57500	95.54522		6.55000	95.51048			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.00000	91.48917		6.98000	91.46002			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.88000	65.19057		7.85500	65.23577			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.11323		100.00000	32.92511			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.52725		100.00000	17.42768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										44,216,194,043,449,000.00	'9,755,966,600	'93 152 502 600.00
Grand Total:										44,216,228,464,443,500.00	'9,759,055,170	'93 156 926 497.00