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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 26/05/2014	Any day expiry		10.35530	10.35530		10.30830	10.30830		10.23	105,106,295.00	10,150	0.00
\$ / R	On 27/05/2014	Any day expiry		10.35530	10.35530		10.30830	10.30830		10.19	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.81	0.55	5,500	0.00
\$ / R	On 27/05/2014	Any day expiry	9.94	Call	415.31150	0.41531	0.00000	0.00000	415.312	23.13	1.10	11,000	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	215.55530	0.21556	171.84570	0.17185	215.555	16.82	0.55	5,500	0.00
\$ / R	On 27/05/2014	Any day expiry	10.40	Put	53.84160	0.05384	105.01600	0.10502	53.842	11.77	0.00	0	4,000.00
\$ / R	On 28/05/2014	Any day expiry		10.35530	10.35530		10.30830	10.30830		10.19	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	444.74450	0.44474	492.07770	0.49208	444.744	18.55	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.00320	0.00000	0.00610	0.00001	0.003	55.30	0.00	0	500.00
\$ / R	On 29/05/2014	Any day expiry		10.35530	10.35530		10.30830	10.30830		10.17	0.00	0	0.00
\$ / R	On 29/05/2014	Any day expiry	10.42	Put	83.16630	0.08317	128.57370	0.12857	83.166	11.54	0.00	0	2,000.00
\$ / R	On 30/05/2014	Any day expiry		10.35690	10.35690		10.30990	10.30990		10.17	0.00	0	0.00
\$ / R	On 30/05/2014	Any day expiry	10.35	Put	40.59740	0.04060	77.93980	0.07794	40.597	10.17	0.00	0	1,500.00
\$ / R	On 30/05/2014	Any day expiry	10.36	Put	46.25570	0.04626	84.76540	0.08477	46.256	10.33	0.00	0	2,000.00
\$ / R	On 04/06/2014	Any day expiry		10.36510	10.36510		10.31800	10.31800		9.78	0.00	0	0.00
\$ / R	On 04/06/2014	Any day expiry	10.40	Call	50.18850	0.05019	42.22010	0.04222	50.189	10.18	0.00	0	1,500.00
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	7.01610	0.00702	7.02590	0.00703	7.016	12.15	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.38000	10.38000		10.33150	10.33150		10.23	421,469,520.00	40,604	793,727.00

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	8.64	Put	0.00870	0.00001	0.01480	0.00001	0.01480	0.00001	0.009	21.89	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.01390	0.00001	0.02380	0.00002	0.02380	0.00002	0.014	20.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.01480	0.00001	0.02560	0.00003	0.02560	0.00003	0.015	20.47	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	1.43830	0.00144	2.86950	0.00287	2.86950	0.00287	1.438	12.87	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	1.74550	0.00175	3.45160	0.00345	3.45160	0.00345	1.746	12.66	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	6.68240	0.00668	12.23410	0.01223	12.23410	0.01223	6.682	11.62	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	8.42290	0.00842	14.82900	0.01483	14.82900	0.01483	8.423	11.53	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	9.08750	0.00909	15.79990	0.01580	15.79990	0.01580	9.088	11.49	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	9.79900	0.00980	16.82880	0.01683	16.82880	0.01683	9.799	11.46	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	21.53590	0.02154	32.81300	0.03281	32.81300	0.03281	21.536	11.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	24.64130	0.02464	36.84450	0.03684	36.84450	0.03684	24.641	11.04	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	214.09650	0.21410	180.32090	0.18032	180.32090	0.18032	214.097	10.88	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	50.47900	0.05048	44.24190	0.04424	44.24190	0.04424	50.479	10.72	0.00	0	22,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	170.47900	0.17048	212.74190	0.21274	212.74190	0.21274	170.479	10.72	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	224.41300	0.22441	269.47010	0.26947	269.47010	0.26947	224.413	11.06	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	29.07300	0.02907	26.51320	0.02651	26.51320	0.02651	29.073	11.21	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	274.50720	0.27451	321.17220	0.32117	321.17220	0.32117	274.507	11.35	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	291.84530	0.29185	338.91520	0.33892	338.91520	0.33892	291.845	11.45	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	524.97990	0.52498	574.10690	0.57411	574.10690	0.57411	524.980	12.66	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	3.88370	0.00388	4.39030	0.00439	4.39030	0.00439	3.884	13.02	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	3.69860	0.00370	4.18240	0.00418	4.18240	0.00418	3.699	13.09	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	3.05010	0.00305	3.45070	0.00345	3.45070	0.00345	3.050	13.37	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	623.05010	0.62305	671.95070	0.67195	671.95070	0.67195	623.050	13.37	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	2.77450	0.00277	3.13740	0.00314	3.13740	0.00314	2.774	13.52	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	1.92110	0.00192	2.15900	0.00216	2.15900	0.00216	1.921	14.09	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	1.75750	0.00176	1.97000	0.00197	1.97000	0.00197	1.758	14.23	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	1.68170	0.00168	1.88230	0.00188	1.88230	0.00188	1.682	14.30	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	1.35480	0.00135	1.50350	0.00150	1.50350	0.00150	1.355	14.65	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	1.24510	0.00125	1.37600	0.00138	1.37600	0.00138	1.245	14.80	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.38700	0.00039	0.44830	0.00045	0.44830	0.00045	0.387	16.87	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,120.38700	1.12039	1,168.94830	1.16895	1,168.94830	1.16895	1,120.387	16.87	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.25990	0.00026	0.33480	0.00033	0.33480	0.00033	0.260	17.47	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.06470	0.00006	0.12830	0.00013	0.12830	0.00013	0.065	19.84	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,620.06470	1.62006	1,668.62830	1.66863	1,668.62830	1.66863	1,620.065	19.84	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.05560	0.00006	0.11610	0.00012	0.11610	0.00012	0.056	20.14	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.03240	0.00003	0.08250	0.00008	0.08250	0.00008	0.032	21.27	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.38660	10.38660	10.33740	10.33740	10.33740	10.33740		10.07	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	153.44110	0.15344	192.98770	0.19299	192.98770	0.19299	153.441	10.44	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	55.49710	0.05550	48.31490	0.04831	48.31490	0.04831	55.497	10.70	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	188.89710	0.18890	230.91490	0.23091	230.91490	0.23091	188.897	10.70	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.38820	10.38820	10.33890	10.33890	10.33890	10.33890		10.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	155.03560	0.15504	194.50480	0.19450	194.50480	0.19450	155.036	10.47	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	58.37470	0.05837	51.10180	0.05110	51.10180	0.05110	58.375	10.71	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	190.17470	0.19017	232.20180	0.23220	232.20180	0.23220	190.175	10.71	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.38990	10.38990	10.34040	10.34040	10.34040	10.34040		10.15	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.39980	10.39980	10.34940	10.34940	10.34940	10.34940		10.13	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	144.33660	0.14434	180.94950	0.18095	180.94950	0.18095	144.337	10.34	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	100.37680	0.10038	87.15360	0.08715	87.15360	0.08715	100.377	10.39	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	150.57680	0.15058	187.75360	0.18775	150.577	10.39	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	71.64560	0.07165	62.77570	0.06278	71.646	10.85	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	211.84560	0.21185	253.37570	0.25338	211.846	10.85	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	68.97150	0.06897	60.50860	0.06051	68.971	10.90	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	219.17150	0.21917	261.10860	0.26111	219.172	10.90	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.40150	10.40150	10.35090	10.35090		10.15	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.40310	10.40310	10.35240	10.35240		10.20	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00750	0.00001	0.00810	0.00001	0.008	19.81	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	27.55130	0.02755	25.25640	0.02526	27.551	12.29	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.40810	10.40810	10.35690	10.35690		10.13	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	425.77050	0.42577	473.97100	0.47397	425.771	12.09	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.18950	0.00019	0.18850	0.00019	0.189	18.39	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.45410	10.45410	10.40750	10.40750		10.50	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.19770	0.00020	0.27560	0.00028	0.198	18.01	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	77.75320	0.07775	72.98260	0.07298	77.753	12.05	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.45580	10.45580	10.40920	10.40920		10.54	21,708,518.40	2,088	2,088.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	427.80320	0.42780	469.13640	0.46914	427.803	11.99	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.10280	0.00110	1.23510	0.00124	1.103	17.10	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.49600	10.49600	10.44850	10.44850		11.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	147.11640	0.14712	170.32220	0.17032	147.116	10.80	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	17.59460	0.01759	17.62550	0.01763	17.595	16.87	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.50440	10.50440	10.45670	10.45670		11.01	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	434.12400	0.43412	473.52280	0.47352	434.124	12.12	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	6.65420	0.00665	6.39530	0.00640	6.654	18.67	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.50610	10.50610	10.45840	10.45840		11.03	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.72690	0.00073	0.88790	0.00089	0.727	16.91	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	106.60780	0.10661	100.88120	0.10088	106.608	12.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.53820	10.53820	10.49070	10.49070		11.26	6,343,996.40	602	67,383.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.04130	0.00304	3.70490	0.00370	3.041	14.33	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	3.50140	0.00350	4.29030	0.00429	3.501	13.95	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	3.62820	0.00363	4.45190	0.00445	3.628	13.86	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	4.34430	0.00434	5.36710	0.00537	4.344	13.40	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	32.26760	0.03227	39.07910	0.03908	32.268	10.94	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	62.77600	0.06278	73.96830	0.07397	62.776	10.69	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	86.82310	0.08682	101.41520	0.10142	86.823	10.81	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	113.35370	0.11335	131.28190	0.13128	113.354	10.91	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	119.90900	0.11991	138.60420	0.13860	119.909	10.93	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	126.70930	0.12671	146.17610	0.14618	126.709	10.95	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	133.75450	0.13375	154.00280	0.15400	133.755	10.98	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	152.46330	0.15246	174.67580	0.17468	152.463	11.03	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	185.66690	0.18567	211.03700	0.21104	185.667	11.12	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	332.79990	0.33280	311.45250	0.31145	332.800	11.15	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	232.84420	0.23284	262.08690	0.26209	232.844	11.24	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	281.22960	0.28123	263.72650	0.26373	281.230	11.26	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	243.02960	0.24303	273.02650	0.27303	243.030	11.26	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	276.93980	0.27694	259.74920	0.25975	276.940	11.29	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	272.19600	0.27220	303.72620	0.30373	272.196	11.43	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	252.48440	0.25248	237.10510	0.23711	252.484	11.50	0.00	0	5,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	284.28440	0.28428	316.40510	0.31641	284.284	11.50	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	296.61010	0.29661	329.30470	0.32930	296.610	11.56	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	241.05720	0.24106	226.53560	0.22654	241.057	11.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	302.85720	0.30286	335.83560	0.33584	302.857	11.60	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	334.94160	0.33494	369.27720	0.36928	334.942	11.77	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	216.35570	0.21636	203.70690	0.20371	216.356	11.83	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	348.15570	0.34816	383.00690	0.38301	348.156	11.83	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	145.26350	0.14526	138.07850	0.13808	145.264	12.72	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	130.73370	0.13073	124.65610	0.12466	130.734	12.95	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	68.84640	0.06885	66.88970	0.06689	68.846	14.69	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	67.13540	0.06714	65.28020	0.06528	67.135	14.77	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	66.30090	0.06630	64.49420	0.06449	66.301	14.80	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	65.47960	0.06548	63.71910	0.06372	65.480	14.84	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	36.27090	0.03627	35.84790	0.03585	36.271	16.54	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	27.24140	0.02724	27.12280	0.02712	27.241	17.47	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	25.16290	0.02516	25.10450	0.02510	25.163	17.74	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	24.20580	0.02421	24.17350	0.02417	24.206	17.88	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	23.08010	0.02308	23.07720	0.02308	23.080	18.05	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	14.38520	0.01439	14.39270	0.01439	14.385	18.46	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.55070	10.55070	10.50320	10.50320		11.47	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	248.95580	0.24896	276.66880	0.27667	248.956	11.41	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	269.96820	0.26997	300.83150	0.30083	269.968	11.46	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.55780	10.55780	10.51040	10.51040		11.54	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	441.85830	0.44186	479.00090	0.47900	441.858	12.36	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	18.68570	0.01869	20.07390	0.02007	18.686	20.38	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.56310	10.56310	10.51580	10.51580		11.53	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.85560	0.00186	2.14490	0.00214	1.856	16.46	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	164.16420	0.16416	156.44730	0.15645	164.164	12.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.61660	10.61660	10.56960	10.56960		11.85	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.45950	0.00346	3.92500	0.00393	3.459	16.24	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	447.35520	0.44736	482.65540	0.48266	447.355	12.46	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	156.43060	0.15643	151.39060	0.15139	156.431	13.86	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	37.78500	0.03779	39.74430	0.03974	37.785	21.59	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.62730	10.62730	10.58030	10.58030		11.87	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	131.04160	0.13104	146.99680	0.14700	131.042	11.24	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	86.24470	0.08624	84.87660	0.08488	86.245	15.93	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.66470	10.66470	10.61800	10.61800		12.03	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	449.62750	0.44963	483.56410	0.48356	449.628	12.48	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	52.65350	0.05265	56.37290	0.05637	52.654	22.53	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.67000	10.67000	10.62340	10.62340		12.06	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.49880	0.00550	5.91490	0.00591	5.499	16.10	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	201.60430	0.20160	195.40420	0.19540	201.604	13.82	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.69490	10.69490	10.64790	10.64790		12.25	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.69680	10.69680	10.64980	10.64980		12.26	0.00	0	46,164.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	20.66210	0.02066	22.70500	0.02271	20.662	13.41	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	36.56430	0.03656	39.98810	0.03999	36.564	12.38	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	68.06840	0.06807	75.85480	0.07585	68.068	11.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	83.63250	0.08363	92.75300	0.09275	83.633	11.55	0.00	0	79,241.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	105.99280	0.10599	116.90220	0.11690	105.993	11.44	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	724.85880	0.72486	690.40380	0.69040	724.859	11.34	913,322.09	1,260	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	128.05880	0.12806	140.60380	0.14060	128.059	11.34	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	590.96010	0.59096	0.00000	0.00000	590.960	11.56	667,784.91	1,130	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	210.30670	0.21031	231.83640	0.23184	210.307	11.63	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	218.66060	0.21866	240.66490	0.24066	218.661	11.66	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	227.20570	0.22721	249.68250	0.24968	227.206	11.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	253.96140	0.25396	277.83750	0.27784	253.961	11.80	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	282.38720	0.28239	307.63440	0.30763	282.387	11.91	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	307.32330	0.30732	333.69110	0.33369	307.323	11.99	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	388.74360	0.38874	419.99800	0.42000	388.744	12.26	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	373.98840	0.37399	358.85420	0.35885	373.988	12.34	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	370.21640	0.37022	355.28470	0.35528	370.216	12.37	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	464.68350	0.46468	498.28640	0.49829	464.683	12.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	539.07480	0.53907	574.59670	0.57460	539.075	12.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	588.58010	0.58858	625.21130	0.62521	588.580	13.11	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	661.96030	0.66196	700.03310	0.70003	661.960	13.39	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	738.18420	0.73818	777.53950	0.77754	738.184	13.67	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	170.91600	0.17092	166.67980	0.16668	170.916	14.69	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	117.71090	0.11771	115.80090	0.11580	117.711	15.98	0.00	0	20,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	116.79010	0.11679	114.92080	0.11492	116.790	16.01	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	108.94190	0.10894	107.39850	0.10740	108.942	16.27	274,533.59	2,520	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	94.62790	0.09463	93.65770	0.09366	94.628	16.80	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	93.95120	0.09395	0.00000	0.00000	93.951	16.83	212,329.71	2,260	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	64.21050	0.06421	65.86910	0.06587	64.211	19.13	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	63.79050	0.06379	65.50190	0.06550	63.791	19.42	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	62.80810	0.06281	64.66900	0.06467	62.808	20.31	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	62.72270	0.06272	64.59810	0.06460	62.723	20.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	25.73970	0.02574	25.72160	0.02572	25.740	23.57	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.70260	10.70260	10.65550	10.65550		12.26	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	451.41780	0.45142	484.56660	0.48457	451.418	12.54	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	63.78070	0.06378	65.98230	0.06598	63.781	23.02	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.71790	10.71790	10.67060	10.67060		12.28	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.32110	0.00632	6.69640	0.00670	6.321	15.65	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	252.37220	0.25237	244.20580	0.24421	252.372	13.64	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.78690	10.78690	10.73850	10.73850		12.60	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.28770	0.00729	7.90330	0.00790	7.288	15.07	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	452.80490	0.45280	484.74010	0.48474	452.805	12.60	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	312.28000	0.31228	301.92210	0.30192	312.280	13.63	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	74.88670	0.07489	73.71460	0.07371	74.887	23.22	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.84060	10.84060	10.79130	10.79130		12.76	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	454.16420	0.45416	484.54890	0.48455	454.164	12.66	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	79.35640	0.07936	77.85370	0.07785	79.356	22.92	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.84250	10.84250	8.30100	8.30100		12.76	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	8.52720	0.00853	0.00000	0.00000	8.527	14.83	0.50	5,000	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	374.85960	0.37486	0.00000	0.00000	374.860	13.48	0.50	5,000	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.87840	10.87840	10.82850	10.82850		12.77	151,209,760.00	13,900	14,900.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	158.88230	0.15888	171.43530	0.17144	158.882	11.82	3,496,999.42	22,010	46,165.00

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 16/03/2015	Foreign Exchange Future	10.32	Put	222.67810	0.22268	0.00000	0.00000	222.678	11.80	5,378,789.51	24,155	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	513.08300	0.51308	545.30440	0.54530	513.083	12.89	23,686,476.70	46,165	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	127.21400	0.12721	0.00000	0.00000	127.214	18.10	4,097,562.94	32,210	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	112.90560	0.11291	110.72760	0.11073	112.906	22.70	5,212,287.02	46,165	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.90030	10.90030	10.85000	10.85000		12.89	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	453.90140	0.45390	483.03560	0.48304	453.901	12.71	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	76.61450	0.07661	76.97350	0.07697	76.614	22.55	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.96430	10.96430	10.91280	10.91280		13.00	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	452.04690	0.45205	480.07830	0.48008	452.047	12.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	82.34140	0.08234	77.89720	0.07790	82.341	22.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.02220	11.02220	10.96970	10.96970		13.09	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	450.15270	0.45015	476.91000	0.47691	450.153	12.72	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.28700	0.08129	81.44810	0.08145	81.287	22.31	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.06680	11.06680	11.01400	11.01400		13.24	22,133,600.00	2,000	3,100.00
\$ / R	On 26/06/2015	Any day expiry			11.09280	11.09280	11.03980	11.03980		13.38	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	447.54210	0.44754	474.78290	0.47478	447.542	12.81	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	80.88630	0.08089	76.59820	0.07660	80.886	22.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.17080	11.17080	11.11740	11.11740		13.54	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	444.33900	0.44434	471.25600	0.47126	444.339	12.89	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	82.24570	0.08225	82.22630	0.08223	82.246	21.89	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.23940	11.23940	11.18550	11.18550		13.76	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	439.88470	0.43988	466.64160	0.46664	439.885	12.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	83.76690	0.08377	79.07540	0.07908	83.767	21.90	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.31510	11.31510	11.26080	11.26080		13.87	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	435.47190	0.43547	462.01350	0.46201	435.472	12.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	84.75250	0.08475	82.64530	0.08265	84.753	21.66	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.38610	11.38610	11.33130	11.33130		14.05	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	432.88260	0.43288	457.73350	0.45773	432.883	13.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.09980	0.09010	87.72820	0.08773	90.100	21.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.45230	11.45230	11.39710	11.39710		14.14	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	430.59400	0.43059	454.47690	0.45448	430.594	13.06	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	84.80150	0.08480	79.51510	0.07952	84.801	21.42	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.51380	11.51380	11.45820	11.45820		14.21	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	427.64850	0.42765	451.61940	0.45162	427.648	13.09	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	78.95190	0.07895	76.20420	0.07620	78.952	21.28	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.38000	10.38000	10.33150	10.33150		10.23	3,560,340.00	343	1,386.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	55,428.60820	0.55429	60,333.94470	0.60334	55,428.608	12.88	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.53820	10.53820	10.49070	10.49070		11.26	0.00	0	183.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.69680	10.69680	10.64980	10.64980		12.26	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	37,779.78730	0.37780	36,246.27100	0.36246	37,779.787	12.31	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.48460	17.48460	17.39950	17.39950		9.85	66,493,933.80	3,803	32,580.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.05510	0.00006	0.00010	0.00000	0.055	20.11	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	3.30690	0.00331	5.96230	0.00596	3.307	12.59	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	6.39410	0.00639	11.17770	0.01118	6.394	12.16	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	11.71720	0.01172	19.74980	0.01975	11.717	11.78	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	17.08600	0.01709	28.06980	0.02807	17.086	11.53	0.00	0	50.00

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	17.20	Put	59.36990		0.05937		87.98210	0.08798	59.370	10.66	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	125.30750		0.12531		105.60910	0.10561	125.308	10.04	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	458.15940		0.45816		535.99540	0.53600	458.159	11.40	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	12.03280		0.01203		9.65150	0.00965	12.033	12.99	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	973.41190		0.97341		1,057.25960	1.05726	973.412	13.56	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.54630		0.00055		0.53720	0.00054	0.546	17.91	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.29540		0.00030		0.28920	0.00029	0.295	18.67	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.73780		17.73780		17.65430	17.65430		11.06	0.00	0	12,662.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	59.34660		0.05935		69.31530	0.06932	59.347	10.96	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	251.94890		0.25195		290.08480	0.29008	251.949	10.77	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	199.41830		0.19942		185.62310	0.18562	199.418	12.68	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.99000		17.99000		17.90700	17.90700		11.89	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	965.74820		0.96575		1,027.69310	1.02769	965.748	12.64	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.11670		18.11670		18.03190	18.03190		12.21	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	782.90740		0.78291		840.97070	0.84097	782.907	12.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	965.28540		0.96529		1,027.74740	1.02775	965.285	12.76	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,055.12300		1.05512		1,119.40400	1.11940	1,055.123	12.93	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	148.97370		0.14897		145.34960	0.14535	148.974	15.71	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	105.71850		0.10572		104.13560	0.10414	105.719	16.32	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	104.82730		0.10483		103.14820	0.10315	104.827	16.35	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.27420		18.27420		18.18580	18.18580		12.53	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10191		0.10191		0.10145	0.10145		11.89	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10353		0.10353		0.10308	0.10308		13.11	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10704		0.10704		0.10657	0.10657		13.95	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.16970		14.16970		14.08560	14.08560		10.21	17,173,676.40	1,212	82,525.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	31.19550		0.03120		51.56700	0.05157	31.196	11.96	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	38.09270		0.03809		62.16470	0.06216	38.093	11.71	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	118.44290		0.11844		177.79630	0.17780	118.443	10.21	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	288.81580		0.28882		363.54600	0.36355	288.816	11.51	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	49.05770		0.04906		41.40850	0.04141	49.058	11.77	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	692.62370		0.69262		775.32590	0.77533	692.624	13.84	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	6.47530		0.00648		6.10320	0.00610	6.475	15.14	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.18180		0.00018		0.23800	0.00024	0.182	20.74	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.15850		0.00016		0.21100	0.00021	0.158	20.91	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.38680		14.38680		14.30350	14.30350		10.94	0.00	0	14,301.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	60.67130		0.06067		80.30190	0.08030	60.671	10.41	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	170.20210		0.17020		214.49830	0.21450	170.202	10.46	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	301.14730		0.30115		356.10140	0.35610	301.147	10.82	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	316.64350		0.31664		373.51280	0.37351	316.643	10.85	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	32.92550		0.03293		32.38740	0.03239	32.926	14.83	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.60660		14.60660		14.52310	14.52310		11.56	0.00	0	9,198.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	91.30660		0.09131		117.55380	0.11755	91.307	10.61	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	140.57440		0.14057		174.03570	0.17404	140.574	10.67	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	131.42300		0.13142		129.54600	0.12955	131.423	14.47	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.85900		14.85900		14.77050	14.77050		12.05	0.00	0	1,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			501.50300		501.50300		505.03000	505.03000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.08900		509.08900		512.67400	512.67400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.15600		517.15600		520.83200	520.83200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.20100		426.20100		427.53800	427.53800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.64700		432.64700		434.00800	434.00800			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			503.94700		503.94700		506.35300	506.35300			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			511.57000		511.57000		514.01600	514.01600			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.01600		457.01600		459.22400	459.22400			0.00	0	682.00
ALBI	On 06/11/2014	Index Future			463.92900		463.92900		466.17400	466.17400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			471.28100		471.28100		473.59300	473.59300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.58980		9.58980		9.53220	9.53220		9.99	0.00	0	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	7.46060		0.00746		12.55870	0.01256	7.461	12.40	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	45.98350		0.04598		35.34140	0.03534	45.984	10.61	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.30720		0.00031		0.23860	0.00024	0.307	17.65	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.67150		9.67150		9.61480	9.61480		10.72	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.75770		9.75770		9.70140	9.70140		11.20	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	187.85580		0.18786		212.74680	0.21275	187.856	11.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	216.10870		0.21611		203.20380	0.20320	216.109	11.72	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	82.24500		0.08225		78.57510	0.07858	82.245	13.07	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.85900		9.85900		9.80110	9.80110		11.60	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.55960		9.55960		9.49350	9.49350		8.79	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.68260		9.68260		9.61730	9.61730		10.17	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			49.61270		49.61270		49.61270	49.61270			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			535.35170		535.35170		535.35170	535.35170			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			600.49100		600.49100		600.49100	600.49100			401,680.26	694	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			319.39490		319.39490		-319.11120	-319.11120			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			491.59450		491.59450		491.59450	491.59450			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			59.12610		59.12610		64.30380	64.30380			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			46.51010		46.51010		41.32410	41.32410			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.61020		11.61020		11.53530	11.53530		10.76	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.79870		11.79870		11.72460	11.72460		11.83	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.20870		12.20870		12.13030	12.13030		13.01	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.66230		1.66230		1.65550	1.65550		9.93	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.67900		1.67900		1.67340	1.67340		10.84	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.87459		123.87459		123.84481	123.84481			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.28315		124.28315		124.25299	124.25299			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.56228		85.10175		9.48108	85.71305			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.65681		82.60501		9.57303	83.22549			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.74883		83.91587		9.66164	84.55135			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	455.69300		455.69300		457.75400	457.75400			13,670,790.00	3	509.00
GOVI	On 06/11/2014	GOVI	462.58600		462.58600		464.68200	464.68200			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	469.91700		469.91700		472.07700	472.07700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.91016		116.91016		116.88270	116.88270			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.69413		118.69413		118.66621	118.66621			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.17074		122.17074		122.14128	122.14128			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	124.03493		124.03493		124.00497	124.00497			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	119.47185		119.47185		119.44266	119.44266			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	119.94930		119.94930		119.91974	119.91974			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.45250		126.45250		126.42118	126.42118			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.38192		128.38192		128.34983	128.34983			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	215.58100		215.58100		215.42200	215.42200			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	218.86800		218.86800		218.70900	218.70900			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.36200		222.36200		222.21500	222.21500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.62400		584.62400		584.48400	584.48400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.50900		593.50900		593.37200	593.37200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.69811		141.69811		141.66706	141.66706			0.00	0	635.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.84000	94.16000		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.90000	94.10000		5.88000	94.12000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.06000	93.94000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.11000	93.89000		6.09000	93.91000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.24000	93.76000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.29000	93.71000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.43000	93.57000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.68000	93.32000		6.66000	93.34000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.85000	93.15000		6.83000	93.17000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.00000	93.00000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.16000	92.84000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.30000	92.70000		7.28000	92.72000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.87690	8.87690		8.83400	8.83400		7.46	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	8.95400	8.95400		8.91320	8.91320		8.09	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36510	1.36510		1.36340	1.36340			0.00	0	375.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36520	1.36520		1.36340	1.36340			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.83750	9.83750	0.10164	9.88060	9.88060		12.18	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.78379	112.44412		6.69403	112.54218		1.10	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.99664	107.33334		6.87852	107.43286		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.28067	109.03729		7.09805	109.14506		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.17582	119.33767		8.09928	120.00015		10.70	0.00	0	49,410.00
R186	On 07/08/2014	7.60	Call	579.01000	0.57901		0.00000	0.00000	579.010	10.48	104,221.80	180	180.00
R186	On 07/08/2014	8.00	Call	1,591.97000	1.59197		0.00000	0.00000	1,591.970	10.62	46,167.13	29	29.00
R186	On 07/08/2014	8.25	Call	2,604.64000	2.60464	3,031.90000	3.03190	2,604.640	2,604.640	10.70	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,356.98000	1.35698	0.00000	0.00000	1,356.980	1,356.980	10.79	142,482.90	105	105.00
R186	On 07/08/2014	8.70	Put	726.03000	0.72603	626.82000	0.62682	726.030	726.030	10.93	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	411.51000	0.41151	353.00000	0.35300	411.510	411.510	11.04	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	185.17000	0.18517	158.08000	0.15808	185.170	185.170	11.18	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.24600	121.14437		8.16668	121.81689		10.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	958.30000	0.95830	859.97000	0.85997	958.300	958.300	11.12	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.30991	117.77019		8.22681	118.46073		10.98	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future		284.55719	284.55719	284.49092	284.49092			0.00	0	1,244.00
R197	On 06/11/2014		Bond Future		288.89868	288.89868	288.83126	288.83126			0.00	0	0.00
R197	On 07/12/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014		Bond Future		6.21559	102.09741	6.09623	102.14022		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 07/08/2014		Bond Future		228.29830	228.29830	228.24398	228.24398		10.28	0.00	0	44,590.00
R202	On 06/11/2014		Bond Future		231.78142	231.78142	231.72620	231.72620			0.00	0	0.00
R202	On 07/12/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014		Bond Future		8.04253	101.68371	7.96046	102.18019		8.78	0.00	0	12,167.00
R2023	On 06/11/2014		Bond Future		8.12297	99.30230	8.03743	99.80624		9.09	0.00	0	0.00
R2023	On 05/02/2015		Bond Future		8.19840	100.87774	8.10804	101.39578		8.96	0.00	0	0.00
R2023	On 28/02/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014		Bond Future		7.32292	105.87608	7.23226	106.12732		3.36	0.00	0	24,254.00
R203	On 07/08/2014	6.84	Call		171.38000	0.17138	237.12000	0.23712	171.380	3.30	0.00	0	46.00
R203	On 06/11/2014		Bond Future		7.44351	103.31525	7.34382	103.57026		3.30	0.00	0	0.00
R203	On 06/11/2014	6.84	Call		323.08000	0.32308	397.71000	0.39771	323.080	3.21	0.00	0	45.00
R203	On 06/11/2014	6.98	Call		424.01000	0.42401	513.61000	0.51361	424.010	3.23	0.00	0	14.00
R203	On 05/02/2015		Bond Future		7.56146	104.95460	7.44813	105.22004		3.24	0.00	0	0.00
R203	On 05/02/2015	7.69	Call		1,299.01000	1.29901	1,455.66000	1.45566	1,299.010	3.27	0.00	0	55.00
R203	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014		Bond Future		8.73664	94.07050	8.65012	94.76826			0.00	0	4,308.00
R2030	On 06/11/2014		Bond Future		8.81047	95.49536	8.72124	96.20364			0.00	0	0.00
R2030	On 05/02/2015		Bond Future		8.88021	93.00335	8.78737	93.72872			0.00	0	0.00
R2037	On 07/08/2014		Bond Future		8.97340	95.73005	8.89212	96.48628			0.00	0	10,102.00
R2037	On 06/11/2014		Bond Future		9.04438	97.18004	8.96071	97.94779			0.00	0	0.00
R2037	On 05/02/2015		Bond Future		9.11169	94.46437	9.02487	95.25027			0.00	0	0.00
R204	On 07/08/2014		Bond Future		7.51902	102.88115	7.43534	103.19128		4.93	0.00	0	24,816.00
R204	On 07/08/2014	7.78	Put		512.13000	0.51213	432.18000	0.43218	512.130	5.00	0.00	0	530.00
R204	On 06/11/2014		Bond Future		7.61819	104.43862	7.52846	104.75346		4.66	0.00	0	0.00
R204	On 06/11/2014	7.99	Put		763.63000	0.76363	672.26000	0.67226	763.630	4.72	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future		7.70936	102.06029	7.61089	102.38644		4.80	0.00	0	0.00
R204	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048			On 07/08/2014	Bond Future	9.07262	100.53938	8.97595	101.52930			0.00	0	14,129.00
R2048			On 06/11/2014	Bond Future	9.14327	97.63482	9.04377	98.63965			0.00	0	0.00
R2048			On 05/02/2015	Bond Future	9.21073	99.18400	9.10768	100.21078			0.00	0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207			On 07/08/2014	Bond Future	7.70828	98.54220	7.62533	98.90077		6.28	0.00	0	34,069.00
R207			On 06/11/2014	Bond Future	7.79710	100.03435	7.70930	100.39835		6.10	0.00	0	0.00
R207			On 05/02/2015	Bond Future	7.87997	97.97992	7.78524	98.35577		6.23	0.00	0	0.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208			On 07/08/2014	Bond Future	7.85904	96.80920	7.77658	97.21571		7.32	105,328,409.60	1,088	11,438.00
R208	8.28	Put	On 07/08/2014	Bond Future	509.83000	0.50983	433.04000	0.43304	509.830	7.49	0.00	0	630.00
R208			On 06/11/2014	Bond Future	7.94419	94.87630	7.85762	95.28898		7.43	0.00	0	0.00
R208	8.50	Put	On 06/11/2014	Bond Future	876.12000	0.87612	779.03000	0.77903	876.120	7.59	0.00	0	1,520.00
R208			On 05/02/2015	Bond Future	8.02248	96.38177	7.93020	96.80684		7.32	0.00	0	0.00
R208			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209			On 07/08/2014	Bond Future	8.87079	77.24913	8.78957	77.87572		16.01	0.00	0	24,623.00
R209			On 06/11/2014	Bond Future	8.93786	75.27195	8.85437	75.90795		16.74	0.00	0	0.00
R209	8.50	Call	On 06/11/2014	Bond Future	1,947.81000	1.94781	2,217.76000	2.21776	1,947.810	16.48	0.00	0	5,500.00
R209	8.95	Call	On 06/11/2014	Bond Future	3,406.63000	3.40663	3,781.66000	3.78166	3,406.630	16.71	0.00	0	2,050.00
R209	9.00	Call	On 06/11/2014	Bond Future	3,596.51000	3.59651	3,982.62000	3.98262	3,596.510	16.74	0.00	0	1,640.00
R209	9.05	Call	On 06/11/2014	Bond Future	3,792.74000	3.79274	4,189.74000	4.18974	3,792.740	16.77	0.00	0	2,050.00
R209	9.50	Put	On 06/11/2014	Bond Future	1,689.66000	1.68966	1,537.14000	1.53714	1,689.660	17.06	0.00	0	5,500.00
R209	9.58	Put	On 06/11/2014	Bond Future	1,520.84000	1.52084	1,381.26000	1.38126	1,520.840	17.11	0.00	0	907.00
R209	9.95	Put	On 06/11/2014	Bond Future	914.35000	0.91435	824.58000	0.82458	914.350	17.35	0.00	0	2,050.00
R209	10.00	Put	On 06/11/2014	Bond Future	851.33000	0.85133	767.09000	0.76709	851.330	17.38	0.00	0	1,640.00
R209	10.05	Put	On 06/11/2014	Bond Future	788.23000	0.78823	709.42000	0.70942	788.230	17.38	0.00	0	2,050.00
R209			On 05/02/2015	Bond Future	9.00028	76.46643	8.91383	77.11728		16.55	0.00	0	0.00
R209			On 31/03/2036	Price Contribution	6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157			On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186			On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future	171.97329		171.97329		171.93262	171.93262			0.00	0	618.00
R210	On 06/11/2014	Bond Future	172.55752		172.55752		172.51633	172.51633			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future	129.27558		129.27558		129.24759	129.24759			0.00	0	390.00
R211	On 06/11/2014	Bond Future	131.24829		131.24829		131.21989	131.21989			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future	134.74411		134.74411		134.71247	134.71247			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future	136.80029		136.80029		136.76817	136.76817			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.73472		88.09580		8.64826	88.76637		13.94	317,144,880.00	3,600	24,307.00
R213	On 06/11/2014	Bond Future	8.80741		85.88809		8.71834	86.56876		14.62	0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.87636		87.25080		8.78384	87.94759		14.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.00581		77.76653		8.91434	78.49720		16.67	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future	9.07430		75.65539		8.98025	76.39716		17.54	0.00	0	0.00
R214	On 05/02/2015	Bond Future	9.13948		76.85576		9.04216	77.61394		17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,389.38000		20,389.38000		20,286.32000	20,286.32000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.96070		4.96070		4.93990	4.93990		5.56	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.92440		4.92440		4.90450	4.90450		8.84	0.00	0	0.00
Total for Derivatives :											1,295,978,360.78	290,276	3 657 239.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.05606		0.00000	101.03868			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.16500		102.82486		7.09000	102.87451			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.28592		0.00000	101.26401			0.00	0	500,000,000.00
AA05	On 22/03/2019	Spot Bond	8.61500		104.22799		8.53500	104.51988			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.86867		0.00000	100.84858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07		On 15/04/2021	Spot Bond	9.25000	102.32314		9.17000	102.70283			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.08061		0.00000	100.05924			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.17212		0.00000	100.15060			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.48000	95.93239		9.40000	96.18785			0.00	0	730,000,000.00
AB06		On 27/03/2015	Spot Bond	7.46500	101.87133		7.39000	101.91088			265,007,500,000.00	35,500,000	251,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.51628		0.00000	100.49450			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.81500	104.42393		8.73000	104.62038			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.45000	135.65440		1.45000	135.60005			29,000,000,000.00	20,000,000	10,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.20000	267.39030		2.20000	267.27766			44,000,000,000.00	20,000,000	10,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.01425		0.00000	100.03838			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.82669		0.00000	101.80687			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.43916		0.00000	101.41809			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.49897		0.00000	101.47707			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.53870		0.00000	101.51624			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.99265		0.00000	100.97459			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.09548		0.00000	101.07729			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.92696		0.00000	100.90804			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.92500	105.02364		7.85000	105.05999			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	102.26685		0.00000	102.24272			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.82000	102.06047		7.74500	102.06450			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.61552		0.00000	101.59496			0.00	0	275,000,000.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.06361		0.00000	102.06324			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.08254		0.00000	101.05963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond	0.00000	100.92820		0.00000	100.90641			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.14278		0.00000	101.11948			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.37229		0.00000	101.35006			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.53243		0.00000	101.50674			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.02131		0.00000	101.99774			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.72789		0.00000	101.70010			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	127.97879		2.90000	127.92255			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.20000	115.73799		4.20000	115.68305			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.95000	102.15509		4.95000	102.10442			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	105.94704		5.85000	105.89191			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.21500	113.68857		11.13000	113.81989			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.47715		0.00000	101.44383			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.56614		0.00000	101.53912			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.64725		0.00000	101.61885			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.72582		0.00000	101.69608			0.00	0	80,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.70000	111.91934		4.70000	111.86466			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.53373		100.00000	65.37498			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.94000	168.77410		1.94000	168.70425			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.05105		2.76000	159.98120			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	173.46810		1.97000	173.39613			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76500	181.45510		1.76500	181.38085			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21125	74.87302		8.12625	75.04779			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21125	74.87302		8.12625	75.04779			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	101.36146	0.00000	101.33840				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000	0.00000	93.26000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000	0.00000	92.16000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.89000	0.00000	92.89000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.59000	0.00000	88.59000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.06000	0.00000	88.06000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.97336	0.00000	100.95414				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.86185	0.00000	100.84236				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.58000	0.00000	87.58000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.36000	104.56668	7.28500	104.58716				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.57000	0.00000	88.57000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.76000	0.00000	90.76000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.18273	0.00000	101.16344				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.45500	110.06090	7.38000	110.13535				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.89257	0.00000	100.87155				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.69000	0.00000	85.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.49000	0.00000	85.49000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000	106.68903	2.46000	106.64330				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.42000	155.95510	2.42000	155.88854				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36500	206.47756	2.36500	206.38967				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000	84.91000	0.00000	84.91000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.58000	91.37983	9.50000	91.60211				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.51000	0.00000	94.51000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000	0.00000	98.31000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.30948	0.00000	103.28946				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000	0.00000	90.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.23500	0.00000	101.26000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.75500	0.00000	112.69000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.57000	111.28797	9.49500	111.82889			143,550,000,000,000.00	15,000,000,000	7,500,000,000.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	110.73000	0.00000	110.64000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.51500	111.70512	9.44000	112.24926				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.95500	89.97452	8.87500	90.32851			67,162,500,000,000.00	7,500,000,000	7,500,000,000.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000	0.00000	101.56000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000	0.00000	99.57000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.61000	110.98604	9.53500	111.52463				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.64458	0.00000	101.62327				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.60528	0.00000	100.58407				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.41500	106.61892	8.33000	106.87550			3,488,017,500,000.00	414,500,000	1,466,900,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.96000	103.63908		8.88000	104.02530			0.00	0	700,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.11500	101.66400		7.04000	101.71148			142,300,000,000.00	20,000,000	548,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.95500	96.48361		8.87500	96.81902			5,541,354,000,000.00	618,800,000	624,600,000.00
ABS7	On 11/09/2026	Spot Bond	9.73500	95.24657		9.66000	95.73018			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.81500	104.40411		7.74000	104.50874			0.00	0	10,000,000.00
ABSI1	On 11/06/2014	Spot Bond	2.15000	132.11455		2.15000	132.05908			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.01000	271.35311		2.01000	271.24023			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.39000	127.53596		1.39000	127.48502			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000	130.31237		2.00000	130.25815			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.10476		100.00000	45.99184			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.61500	104.91484		11.54000	104.97247			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.24103		0.00000	100.21425			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.16952		100.00000	4.15942			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.24705		0.00000	100.21959			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.33206		0.00000	100.29511			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.23501		0.00000	100.20890			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.17989		11.00000	63.16183			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.59250		0.00000	101.56784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	101.75075	0.00000	101.72379				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.52193	0.00000	101.49829				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.56962	0.00000	101.54529				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.59060	0.00000	101.56596				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.66299	0.00000	102.63956				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.66299	0.00000	102.63956				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.67883	0.00000	102.65527				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.48380	0.00000	101.46072				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.67883	0.00000	102.65527				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.64714	0.00000	102.62385				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.36403	0.00000	89.34537				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.45702	0.00000	101.43432				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.33474	0.00000	101.31354				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.54105	0.00000	101.51713				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.58850	0.00000	101.56389				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.60754	0.00000	101.58265				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.56941	0.00000	101.54508				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.48381	0.00000	101.46072				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.41000	104.55926	9.33000	104.75149				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.65742	0.00000	100.63528				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.34699	0.00000	101.32607				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	83.05010	0.00000	83.03004				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	158.98240	0.00000	158.49375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	159.01478		0.00000	158.52459			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.52186		0.00000	101.49822			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.20003		0.00000	100.18010			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.20003		0.00000	100.18010			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.01291		0.00000	100.03751			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.47417		0.00000	101.45122			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.46272		0.00000	101.43994			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.55331		0.00000	102.53206			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	99.91971		0.00000	99.89945			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.55175		0.00000	102.53052			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.64199		0.00000	102.61882			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.23566		0.00000	103.21308			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.51820		0.00000	101.49547			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.58342		0.00000	103.56148			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.37333		0.00000	101.35040			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.52760		0.00000	101.50388			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.49728		0.00000	101.47400			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.34462		0.00000	101.32356			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.31215		0.00000	101.29155			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.37518		0.00000	101.35367			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.49347		0.00000	101.47024			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.42666		0.00000	101.40440			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.35035		0.00000	101.32920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	0.00000	101.37136		0.00000	101.34991			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.91592		10.23000	101.88829			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.39219		0.00000	101.37043			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.35990		0.00000	101.33862			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	115.58131		0.00000	115.18066			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.55500	105.26073		9.47500	105.55170			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.48767		0.00000	101.46453			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.35695		1.75000	113.31057			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.36945		0.00000	101.34803			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.37309		0.00000	101.35161			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.46058		0.00000	101.43914			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.50807		0.00000	101.48593			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.41306		0.00000	101.39232			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.49857		0.00000	101.47658			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	102.09503		0.00000	102.07384			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.57952		0.00000	103.55787			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.44520		0.00000	103.42489			0.00	0	2,500,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.51757		0.00000	101.49529			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.74098		0.00000	102.72012			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.49857		0.00000	101.47658			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.45421		0.00000	101.43155			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.53513		0.00000	101.51130			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.55992		0.00000	101.53573			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.35975		0.00000	101.33846			0.00	0	0.00

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	101.38839		0.00000	101.36669			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.56574		0.00000	101.54146			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.55175		0.00000	101.52897			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.65996		0.00000	101.63558			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.47008		0.00000	101.44849			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.64478		0.00000	101.62063			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.02901		0.00000	104.00688			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.65996		0.00000	101.63558			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.28473		0.00000	92.26648			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.58404		0.00000	101.56078			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.58404		0.00000	101.56078			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	115.63329		0.00000	115.34944			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	116.46246		0.00000	116.17615			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.37505		0.00000	101.35486			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.36174		0.00000	101.34175			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.16850		0.00000	100.14980			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.39786		0.00000	101.37734			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.40356		0.00000	101.38296			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.46058		0.00000	101.43914			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.37694		0.00000	101.35673			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.37505		0.00000	101.35486			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.50473		0.00000	101.48133			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	102.40743		0.00000	102.38542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.63593		0.00000	100.61372			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.53514		0.00000	101.51863			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	95.11672		100.00000	94.87952			0.00	0	0.00
ADCP2U	On 04/06/2014	Spot Bond	100.00000	102.05243		100.00000	101.77809		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	13.78469		100.00000	13.75129			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.15417		0.00000	100.13487			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.17006		0.00000	100.14877			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.18062		0.00000	100.15801			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.73945		0.00000	100.71928			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.81470		0.00000	100.79249			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.91493		0.00000	100.88999			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.71087		0.00000	100.69136			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.15000	98.01060		8.06500	98.13306			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.92006		0.00000	100.89480			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.07296		0.00000	101.04350			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.53500	101.90115		8.45500	102.18883			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.21000	115.71535		9.13500	116.18193			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	90.86057		100.00000	90.56841			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.30500	108.20064		7.23000	108.30790		674,446,834,969,500.00	92,326,739,900	62,048,800,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	88.36467		100.00000	88.15577			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.46950		100.00000	12.44191			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.67000	160.50853		2.67000	160.43892			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.63239		0.00000	101.61141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06		On 06/06/2014	Spot Bond	0.00000	101.46865		0.00000	101.45047			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.85536		0.00000	100.83712			0.00	0	0.00
ASN002		On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004		On 22/03/2016	Spot Bond	0.00000	101.42695		0.00000	101.40855			0.00	0	0.00
ASN006		On 28/02/2017	Spot Bond	0.00000	100.02699		0.00000	100.00000			0.00	0	0.00
ASN007		On 20/12/2016	Spot Bond	0.00000	101.27996		0.00000	101.26117			0.00	0	0.00
ASN008		On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011		On 20/03/2019	Spot Bond	0.00000	101.43332		0.00000	101.41257			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	101.71496		0.00000	101.68743			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	101.38395		0.00000	101.35890			0.00	0	0.00
ASN014		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond	0.00000	102.33000		0.00000	101.41000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	99.07000		0.00000	99.07000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	101.47043		0.00000	101.45098			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	101.27996		0.00000	101.26117			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	101.26094		0.00000	101.24243			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	101.20664		0.00000	101.18645			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.02500	104.26342		8.94500	104.52610			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	101.34122		0.00000	101.32329			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.72952		0.00000	101.71037			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000	101.06866	0.00000	101.05012				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.46730	0.00000	100.44894				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	99.86401	0.00000	99.84419				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.53000	99.96379	9.45000	100.32152				0.00	0	1,006,900,000.00
BAW2	On 02/10/2015	Spot Bond	7.42000	107.13846	7.34500	107.21545			66,038,000,000.00		8,900,000	48,700,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.29630	0.00000	101.27313				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.18020	0.00000	101.15910				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.80000	101.62855	7.72500	101.63323				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.96500	104.28923	8.88000	104.51015				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.06263	103.39198	11.03457	103.38737				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.05947	102.13215	11.03776	102.11641				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09393	102.08634	11.07144	102.07128				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.68676	0.00000	101.65768				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12839	102.00942	11.10512	101.99705				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90125	101.54175	11.84712	101.66573				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.72683	0.00000	101.69706				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.72683	0.00000	101.69706				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.72690	0.00000	101.69713				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31263	101.48770	11.28457	101.48246				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.24205	102.08345	11.21635	102.07578				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05947	102.13215	11.03776	102.11641				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.16471	102.23225	11.12950	102.23806				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.33059	101.72696	10.29392	101.74091				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.63873	0.00000	101.61048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.62356		0.00000	101.59528			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.62356		0.00000	101.59528			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.53618		0.00000	101.50943			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.83594	101.20745		10.83037	101.18605			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.74000	100.15033		11.65500	100.30902			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.57591		0.00000	101.54847			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.66500	97.74104		11.58000	97.91078			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.48659		0.00000	101.46095			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.49810		9.28000	101.47253			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.59974		0.00000	101.57188			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.42500	100.37094		11.34500	100.48130			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.55208		0.00000	101.52505			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.59180		0.00000	101.56408			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.59180		0.00000	101.56408			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.53300		0.00000	101.50631			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.60643		0.00000	101.57871			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.54776		0.00000	101.52948			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.60643		0.00000	101.57871			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.53618		0.00000	101.50943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.55068		0.00000	101.52393			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.60652		0.00000	101.57881			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.15781		0.00000	101.13783			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06263	103.85310		14.03457	103.83973			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27823	102.63622		15.24046	102.67418			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17597	102.35799		14.12488	102.38788			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.10660		0.00000	102.06984			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.10660		0.00000	102.06984			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.10660		0.00000	102.06984			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.18554		0.00000	102.14739			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.82976		0.00000	101.79786			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.58808		100.00000	16.55661			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.59937		100.00000	21.54647			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.65785		100.00000	19.60971			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.13448		100.00000	12.10476			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.14483		100.00000	12.11541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.67116		100.00000	14.63523			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.71231		100.00000	12.68118			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.72972		0.00000	100.71200			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.68647		0.00000	100.66766			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.10444		100.00000	7.06930			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.10444		100.00000	7.06930			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP83U	On 19/08/2014	Spot Bond	100.00000	81.65548	100.00000	81.47321				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000	177.18757	1.91000	177.11427				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13000	148.18383	8.05500	149.57965				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13000	148.50984	8.05500	149.89482				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51500	97.71311	8.44000	98.28423				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.76154	0.00000	101.74006				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.40645	0.00000	101.38448				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.04500	98.20214	7.96500	98.43641				0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.51649	0.00000	101.49773				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.73359	0.00000	100.71355				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.74863	0.00000	100.72818				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.79876	0.00000	100.77694				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.84884	0.00000	100.82566				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.98866	0.00000	100.96165				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.73255	100.00000	14.69646				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.55017	0.00000	100.53096				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.57760	0.00000	100.55743				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.58935	0.00000	100.56877				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.59327	0.00000	100.57255				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.64023	0.00000	100.61789				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.70277	0.00000	100.67825				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.41097	100.00000	14.37568				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.41097	100.00000	14.37568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.37963		0.00000	101.35939			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.48927		0.00000	101.46751			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.51916		0.00000	101.49699			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.51500	102.46747		8.43000	102.65344			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.60884		0.00000	101.58541			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.76810		0.00000	101.74246			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.29000	103.86003		6.21500	103.85711			0.00	0	80,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.67597		0.00000	100.57857			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.81098		0.00000	98.79350			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.88897		0.00000	99.87311			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.28219		0.00000	98.26466			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.56245		0.00000	97.54504			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.13994		0.00000	100.12247			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.16232		0.00000	100.14202			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.13760		0.00000	100.12037			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.14462		0.00000	100.12652			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.15736		0.00000	100.13766			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.21005		0.00000	100.18376			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.29759		0.00000	100.26015			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	44.76979		100.00000	44.66133		20,000,000,000,000.00	200,000,000	100,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.26370		100.00000	20.21406			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.42571		0.00000	101.40537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.20880	0.00000	100.18792				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.62000	103.12009	7.54500	103.13167				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.61500	110.51961	9.53000	110.68309			2,484,516,000,000.00	258,400,000	273,600,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.88844	0.00000	100.85848				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.26500	102.82460	9.18000	102.94952			98,209,000,000.00	10,600,000	630,000,000.00	
CBL12	On 06/09/2018	Spot Bond	11.33500	102.49553	11.25500	102.73069				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.75564	0.00000	100.72734				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.58500	103.57205	11.50500	103.82324				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.36832	0.00000	100.34775				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.50500	100.11122	9.42000	100.30181			111,208,500,000.00	11,700,000	17,100,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.16682	0.00000	100.06076				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.02500	99.19061	11.94500	99.45674				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.55754	0.00000	100.53659				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.12795	0.00000	102.09843				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.45669	0.00000	100.43655				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.28000	92.75294	10.20000	93.06037				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.96000	120.75494	9.88500	121.21076				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.81000	116.71509	9.73500	117.19475				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.14000	115.92413	9.06500	116.45315				0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.67945	0.00000	102.38868				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.86500	102.28824	11.78000	102.39339				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.36297	0.00000	100.33870				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.75925	0.00000	101.73086				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond	0.00000	100.46097	0.00000	100.43209				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.38723	0.00000	101.34934				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.58564	0.00000	101.54230				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	102.06470	0.00000	102.04009				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	99.91172	0.00000	99.88938				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.32348	0.00000	100.28749				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.32013	0.00000	100.28452				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.33778	0.00000	100.30020				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.34493	0.00000	100.32192				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.52196	0.00000	101.49832				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.51369	0.00000	102.49335				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.94729	0.00000	101.91915				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.11470	10.11000	104.08633				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.94729	0.00000	101.91915				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.04229	0.00000	101.02185				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	117.48459	2.76000	117.43327				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.42739	3.14000	117.37492				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.99684	8.25000	101.97443				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.94729	0.00000	101.91915				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.94729	0.00000	101.91915				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.01960	3.10000	116.96756				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	116.85065		2.40000	116.80088			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.15843		0.00000	102.12553			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.11378		0.00000	101.09628			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.86677		0.00000	100.84716			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51500	100.97265		8.44000	101.10898			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.94572		0.00000	100.92568			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.93269		0.00000	100.91293			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.76087		0.00000	100.73998			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.77372		0.00000	100.75259			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56500	101.07592		8.49000	101.21264			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56500	101.07592		8.49000	101.21264			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	103.59229		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	104.07515		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61500	99.88851		8.54000	104.36116			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.56011		0.00000	101.53592			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.72411		0.00000	101.69753			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.81269		0.00000	100.79313			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.81269		0.00000	100.79313			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	102.12144		100.17539	101.85781			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	102.09655		0.00000	102.06633			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.30157		0.00000	100.28147			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.58220		0.00000	101.55768			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.01212		0.00000	100.03701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	0.00000	100.01587	0.00000	100.03945				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.40124	9.35000	102.37539				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.40124	9.35000	102.37539				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.01206	0.00000	100.03694				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.01222	0.00000	100.03705				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555	0.00000	95.50824				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.04979	0.00000	100.06168				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.45877	0.00000	101.43821				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.04794	0.00000	100.06047				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.23390	0.00000	101.21430				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.23390	0.00000	101.21430				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.61589	0.00000	101.59754				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.61589	0.00000	101.59754				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.61589	0.00000	101.59754				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.26530	0.00000	101.24519				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.31743	0.00000	101.29650				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.31743	0.00000	101.29650				0.00	0	1,100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.96923	0.00000	101.94916				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.96923	0.00000	101.94916				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.96923	0.00000	101.94916				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.32615	0.00000	101.30508				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.35500	102.77831	9.27500	103.06094				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.19017	0.00000	100.17113				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.59753	0.00000	100.57660				0.00	0	0.00

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	101.77948		0.00000	101.75209			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.08963		0.00000	100.05974			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	101.44157		0.00000	101.42042			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	101.43207		0.00000	101.41105			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	101.45523		0.00000	101.43256			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.14120		0.00000	100.12103			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.02437		0.00000	100.04506			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.45141		0.00000	101.42879			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	105.01515		0.00000	104.99281			0.00	78,300,000	78,300,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	99.78106		0.00000	99.76040			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.28953		0.00000	101.26757			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.21088		0.00000	101.19132			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	101.39405		0.00000	101.37360			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	101.61251		0.00000	101.58883			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	101.61251		0.00000	101.58883			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	101.61251		0.00000	101.58883			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	101.61251		0.00000	101.58883			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.35663		0.00000	100.33556			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	99.98012		0.00000	99.96030			0.00	0	600,000,000.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.78221		0.00000	101.75845			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.51776		0.00000	101.49365			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.77813		0.00000	103.75732			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.38242		0.00000	101.35857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond		0.00000	101.50035		0.00000	101.47652			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.24482		0.00000	101.22065			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.66882		0.00000	101.64305			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.38245		0.00000	101.35861			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.38245		0.00000	101.35861			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.37710		0.00000	101.35313			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.47353		0.00000	120.47353			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	103.15418		0.00000	103.13076			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	121.04199		0.00000	121.04199			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.91513		0.00000	119.91513			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.64165		0.00000	120.64165			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	117.17790		0.00000	117.17790			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	117.44630		0.00000	117.44630			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.34396		0.00000	100.32095			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.86000	93.19328		10.78000	93.58236			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.38000	94.68472		11.30000	95.07412			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.31339		0.00000	101.29052			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.68273		0.00000	101.65802			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.33602		0.00000	100.31355			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.73294		0.00000	100.71168			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.66708		0.00000	100.64372			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.68135		8.80500	100.65777			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.47008		0.00000	101.44849			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.38466		0.00000	102.36283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		113.81237	0.00000	113.81237				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		101.54036	0.00000	101.51775				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		101.56884	0.00000	101.54581				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.67894	0.00000	101.65429				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.53185	0.00000	101.50910				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		102.14438	0.00000	102.11256				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		102.14438	0.00000	102.11256				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		102.14438	0.00000	102.11256				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.75088	0.00000	101.72392				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		101.21748	0.00000	101.19662				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.66840	0.00000	100.65013				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.31339	0.00000	101.29052				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		103.69089	0.00000	103.69089				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		103.73520	0.00000	103.73520				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		101.25006	0.00000	101.23060				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.64212	0.00000	100.62038				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.95762	0.00000	101.92885				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.32135	0.00000	101.29835				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		102.23187	0.00000	102.19789				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.82692	0.00000	101.79884				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		101.38840	0.00000	101.36669				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		101.62580	0.00000	101.60193				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.63570	0.00000	100.61418				0.00	0	0.00

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	100.34655	0.00000	100.32599				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.24110	0.00000	101.22179				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.28151	0.00000	101.25921				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.60619	0.00000	100.58574				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.07869	0.00000	100.05245				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.07869	0.00000	100.05245				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.02014	0.00000	100.00000				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.22826	0.00000	102.19546				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	100.08456	0.00000	100.05636				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.08183	0.00000	100.05453				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.61320	0.00000	100.59173				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.72826	0.00000	100.70713				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.33321	0.00000	101.31364				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.91794	10.55000	101.88947				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.04000	105.05707	9.96000	105.53376				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.41419	0.00000	101.39317				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.57579	0.00000	100.55035				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.18000	106.86406	12.10000	107.29697				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.60012	0.00000	100.57360				0.00	0	1,000,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.21000	106.47809	12.13000	106.88691				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.64000	105.87669	10.56000	106.28140				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.60012	0.00000	100.57360				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.66293	0.00000	100.64048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond		0.00000	101.86977		0.00000	101.84342			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.36362		0.00000	101.33951			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.04607		0.00000	101.02175			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.88897		0.00000	100.86752			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.86755		0.00000	100.84379			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.58000	102.58716		9.50000	102.95695			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.99193		0.00000	100.96261			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.02690		7.01000	39.01966			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	155.00832		0.00000	156.02733			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		8.51500	135.72980		8.44000	136.17724			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.13000	148.18383		8.05500	149.57965			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.13000	148.50984		8.05500	149.89482			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	90.25487		0.00000	90.23573			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	90.17155		0.00000	90.15224			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.07866		0.00000	101.05630			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.07866		0.00000	101.05630			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.57916		0.00000	101.55469			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.47236		0.00000	101.44944			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.49339		0.00000	101.47017			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.07160		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.49857		0.00000	101.47658			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.73294		0.00000	100.71168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.35794		0.00000	101.33801			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.88536		0.00000	100.86445			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.89701		0.00000	100.87624			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.02219		0.00000	100.04351			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.00351		0.00000	100.98033			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.06500	105.71743		8.99000	105.78330			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.96500	99.94681		8.88000	100.20519		17,317,690,500,000.00		1,931,700,000	1,353,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.19000	111.47706		10.11000	111.94946			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41500	108.45404		8.34000	108.53786			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.78000	106.82535		9.70000	107.20268			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.17000	95.28070		10.09000	95.69737			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86000	96.85999		10.78500	97.34679			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.86000	89.85865		10.78500	90.32873			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.19532		0.00000	100.17742			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.01900		0.00000	99.99973			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.92396		0.00000	99.90470			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.53018		0.00000	100.51029			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.10000	103.88748		11.02000	104.30474			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.13942		100.00000	12.11000			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.61942		0.00000	100.60129			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.24000	97.16881		8.15500	97.38570			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.04902		0.00000	100.03267			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.91720		0.00000	99.90064			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.13078		0.00000	100.11442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.58875	0.00000	101.56868				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.39226	0.00000	100.37521				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.41814	0.00000	101.38517				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.95384	0.00000	101.92512				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.18981	0.00000	101.15595				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.56252	0.00000	101.53412				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.63840	0.00000	101.60862				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.29500		113.71995	7.22000	113.85102				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.43000		107.41267	8.35000	107.75529			918,027,000,000.00		108,900,000	3,560,400,000.00
DV23	On 27/02/2023	Spot Bond	8.92000		108.95148	8.84000	109.42617			38,356,000,000.00		4,300,000	4,810,100,000.00
DV24	On 18/02/2024	Spot Bond	9.03000		106.86273	8.95000	107.36364				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.62000		106.49931	9.53500	107.15541				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		101.32679	0.00000	101.30975				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		101.37448	0.00000	101.35713				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.18188	0.00000	100.16371				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.29145	0.00000	101.27201				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.08000		130.28724	8.00000	130.70497				0.00	0	2,037,950,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		102.20535	0.00000	102.17276				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		134.23606	0.10000	134.18721				0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.85000	122.43054		1.85000	122.38020			0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.86000	110.08963		1.86000	110.04434			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.00500	109.22254		2.00500	109.17707			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.68000	107.51741		9.60000	107.86490			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.53000	108.11859		9.45000	108.50046			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91000	101.54072		9.83500	101.98569			0.00	0	200,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.31000	94.99351		10.22500	95.34340			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.47000	102.12656		10.38500	102.50569			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.19818		0.00000	100.17839			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.36958		0.00000	101.35108			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.37378		0.00000	100.35571			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.17552		0.00000	100.15794			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.17685		0.00000	100.15914			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	30,000,000.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	74.88113		100.00000	74.73285			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.88085		3.00000	127.82431			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.47500	106.69868		11.40000	106.74193			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.14640		0.00000	105.12121			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.71274		0.00000	100.68919			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.51333		0.00000	101.49089			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.00500	96.92186		9.92500	97.14126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.16269	0.00000	101.14117				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.02096	0.00000	100.00000				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.22834	0.00000	100.20558				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.21083	0.00000	100.18982				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.20344	0.00000	100.18306				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.23235	0.00000	100.20918				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.22329	0.00000	100.20091				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.19598	0.00000	100.17646				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.20145	0.00000	100.18138				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.18885	0.00000	100.16993				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.19681	0.00000	100.17710				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.18726	0.00000	100.16849				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.19390	0.00000	100.17447				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000	102.90591	6.81500	102.97658				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.75000	105.93053	7.67000	106.18181			213,125,000,000.00		27,500,000	5,899,000,000.00
ES23	On 25/01/2023	Spot Bond	8.45000	112.78654	8.37000	113.27628			7,520,500,000,000.00		890,000,000	8,309,030,600.00
ES26	On 02/04/2026	Spot Bond	8.72000	94.85799	8.64500	95.36151			30,068,304,000,000.00		3,448,200,000	13,855,100,000.00
ES33	On 15/09/2033	Spot Bond	9.48000	84.11828	9.40000	84.70814			500,544,000,000.00		52,800,000	11,815,800,000.00
ES42	On 25/04/2042	Spot Bond	9.73500	88.98210	9.64500	89.73676			0.00		0	7,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.20623	0.00000	100.18562				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.21286	0.00000	100.19158				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.01363	0.00000	100.03804				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.83837	0.00000	100.81819				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.28252		0.00000	101.26215			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.01682		0.00000	99.99997			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.89304		0.00000	100.87480			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.45230		0.00000	101.43392			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.94191	100.00000	10.91541				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.64838	100.00000	10.62258				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.43564		0.00000	101.41544			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.49518		0.00000	101.47413			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.61421		0.00000	101.59148			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.73316		0.00000	101.70875			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.71500	102.44566		6.64000	102.44988			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.42500	100.33456		9.34500	100.59505			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.41394		0.00000	101.39595			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.41387		0.00000	101.39588			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.72399		0.00000	100.70245			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.82377		0.00000	103.80217			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.22500	107.93328		11.14500	108.18620			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.13515		0.00000	100.10674			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	129.42115		2.10000	129.36695			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000	270.72276		2.04000	270.60992			40,800,000,000.00	20,000,000	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.17000	109.66024		2.17000	109.61410			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000	156.31586		2.40000	156.24923			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25500	212.88555		2.25500	212.79554			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.72500	109.71584		7.65000	109.78914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.91400	60.28613	7.91400	60.24539				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47600	38.06351	9.47700	38.03239				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.77078	9.71000	36.74022				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	99.84886	0.00000	104.94941				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.04633	0.00000	100.05941				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.04376	0.00000	100.05772				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.04376	0.00000	100.05772				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	99.86266	0.00000	102.33024				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.04223	0.00000	100.05672				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.76994	0.00000	101.74270				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	102.03287	0.00000	102.00354				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.52201	0.00000	101.49837				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.67843	0.00000	101.65251				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.08750	0.00000	102.06932				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	102.00302	0.00000	101.97410				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.65996	0.00000	101.63558				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.57834	0.00000	101.55517				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.80223	0.00000	101.77575				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	0.00000	101.63149		0.00000	101.60754			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.73965		0.00000	101.71410			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.16207		0.00000	102.13024			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.09584		0.00000	102.06501			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.10835		100.09221	16.06929			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.47387		0.00000	101.45224			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	112.95592		0.00000	112.87482			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.76205		0.00000	101.73492			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.97939		0.00000	101.94910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148	On 24/02/2017	Spot Bond		0.00000	100.03651		0.00000	100.05297			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	105.60970		0.00000	105.57906			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.64019		0.00000	101.61483			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.65929		0.00000	101.63365			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.50861		0.00000	101.48516			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.54606		0.00000	101.52336			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.04852		0.00000	102.01839			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	101.42882		0.00000	101.41029			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	101.41080		0.00000	101.39213			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.51757		0.00000	101.49529			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	55.36872		13.22500	55.34914			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.42637		0.00000	101.40543			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.42827		0.00000	101.40730			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.13211		0.00000	102.09959			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.49668		0.00000	101.47471			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.41500	97.52808		3.41500	97.48373			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.56505		0.00000	101.54207			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.56505		0.00000	101.54207			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.10358		0.00000	102.08081			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.31339		0.00000	101.29052			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.56980		0.00000	99.54727			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	102.95427		0.00000	102.98576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	101.47008	0.00000	101.44849				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.43397	0.00000	101.41292				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.56971	0.00000	100.54453				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.69222	0.00000	101.66737				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.34294	0.00000	100.32258				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.56362	0.00000	100.53871				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.71169	0.00000	100.68760				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.95384	0.00000	101.92512				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.53087	0.00000	101.50840				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.95194	0.00000	101.92325				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.41687	0.00000	101.39607				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.10977	0.00000	100.07316				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.54606	0.00000	101.52336				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.54606	0.00000	101.52336				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.43600	0.00000	101.41575				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.12581	0.00000	101.10568				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.19099	0.00000	101.16970				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.96235	0.00000	100.94310				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.96235	0.00000	100.94310				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.19325	0.00000	101.16931				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.94724	0.00000	100.92790				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.94316	0.00000	100.92391				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.92967	0.00000	100.91038				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.93233	0.00000	100.91298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond	0.00000		100.89527		0.00000	100.87372			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.80990		0.00000	100.79041			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.89527		0.00000	100.87372			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.80649		0.00000	100.78707			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.49992		0.00000	100.47788			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.15345		0.00000	100.13149			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.85359		0.00000	100.83027			0.00	3,000,000,000	1,500,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.64586		0.00000	101.62042			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.63636		0.00000	101.61106			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.77441		0.00000	101.75184			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		101.39805		0.00000	101.37621			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.65500		0.00000	100.63293			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		118.92955		3.34000	118.87572			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.66687		0.00000	101.64113			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.68403		0.00000	101.65804			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		119.09085		3.32000	119.03701			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.73000		123.58726		1.73000	123.56605			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		118.92955		3.34000	118.87572			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.71000		123.30242		2.71000	123.24873			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.78000		127.77900		2.78000	127.75344			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.73767		0.00000	100.71281			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		101.66029		0.00000	101.70560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	102.23582	0.00000	102.20365				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.27560	0.00000	102.24287				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.44562	0.00000	101.42309				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.65547	0.00000	101.62989				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.66181	0.00000	104.65329				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.93754	0.00000	101.90786				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.86514	0.00000	101.83652				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.58973	0.00000	101.56639				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.07665	0.00000	102.04671				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.58783	0.00000	101.56452				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.96111	0.00000	103.96511				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.87279	0.00000	97.91578				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	97.78554	0.00000	97.90286				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.38410	0.00000	101.36454				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.86485	100.00000	9.84095				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	16.65558	100.00000	16.61523				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.85000	145.09226	4.85000	145.02099				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.12165	0.00000	101.10541				0.00	1,020,000,000	1,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.46039	0.00000	101.44303				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.63729	0.00000	102.61970				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.47274	0.00000	102.45480				0.00	12,037,000,000	4,018,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.09388	0.00000	102.07654				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.43419	0.00000	101.41561				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.27996	0.00000	101.26117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.24841	0.00000	100.22926				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		95.75898	0.00000	95.71867				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.38000		131.59487	2.38000	131.53874				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.70631	0.00000	100.68701				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.01865	10.38000	100.99021				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.01865	10.38000	100.99021				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.79000	0.00000	102.79000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.49215	0.00000	100.47547				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.67503	0.00000	100.65138				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.52000		106.22899	2.52000	106.18328				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56500		200.53428	2.56500	203.49391				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.49000		106.80327	2.49000	106.75739				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.90777	0.00000	100.89121				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59500		199.66086	2.59500	202.62068				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.75452	0.00000	100.72897				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.27000		108.62528	2.27000	108.57928				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.55000		260.26942	2.55000	260.15733				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.05000		270.51304	2.05000	270.40021				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.77000		255.90925	2.77000	255.79750				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		126.18363	2.47000	126.12951				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.61437	0.00000	100.59366				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		126.32785	2.00000	126.27529				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.79695	0.00000	100.77519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.07041		0.00000	101.04943			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.49649		0.00000	100.47551			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36000		106.32892		2.36000	106.28362			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.90411		104.97509	14.86640			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.85935		101.07593	21.80589			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.28489		100.44759	13.25257			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.35292		0.00000	101.33487			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.11024		100.76967	20.06119			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.08500		113.68767		2.08500	113.64016			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.13000		110.07733		2.13000	110.03113			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.43921		0.00000	98.43812			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.16000		109.76434		2.16000	109.71819			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.02130		0.00000	99.99975			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000		337.47676		2.25000	344.60092			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.02600		0.00000	101.01000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.44604		0.00000	100.42442			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.42204		0.00000	100.40163			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.40081		0.00000	100.38136			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.03858		0.00000	100.01924			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.98059			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.04247		0.00000	101.02121			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93000		102.66543		5.85500	102.66896			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.80500	103.26739	6.73000	103.30672					23,430,976,000,000.00	3,443,200,000	1,821,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.59500	102.45135	7.53000	102.56637					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96500	103.23692	7.88000	103.46026					0.00	0	116,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.13500	109.00277	8.05500	109.25375					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.62000	101.96385	8.54000	102.28762					49,134,000,000.00	5,700,000	956,800,000.00
FRX20	On 01/10/2020	Spot Bond	8.81000	101.07942	8.73000	101.43859					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.40000	92.17362	9.32000	92.59255					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.54000	112.94373	9.46500	113.43478					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.79000	99.37743	9.71500	99.87672					391,600,000,000.00	40,000,000	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000	97.79542	10.00500	98.42819					807,200,000,000.00	80,000,000	40,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.37000	79.11802	10.28000	79.76813					0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.23565	0.00000	101.21616					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.28342	0.00000	101.26324					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.30252	0.00000	101.28206					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.35021	0.00000	101.32906					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.42655	0.00000	101.40429					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.48379	0.00000	101.46070					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.73171	0.00000	101.70502					0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.15279	0.00000	100.13585					0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.16080	0.00000	100.14297					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.16796	0.00000	100.14931					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.16968	0.00000	100.15085					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.17448		0.00000	100.15510			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.18170		0.00000	100.16152			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.18772		0.00000	100.16687			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.21416		0.00000	100.19034			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.26534		0.00000	101.24506			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.00566		0.00000	100.98481			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.31500		101.64264		9.23000	101.82831			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.39288		0.00000	100.37651			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.68849		0.00000	99.67209			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.02249		0.00000	99.00620			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		100.62972		0.00000	100.61091			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.64339		0.00000	100.62417			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.66982		0.00000	100.64981			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.70258		0.00000	100.68159			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.74803		0.00000	100.72568			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		99.78958		0.00000	101.58177			0.00	0	5,000,000.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.06652		0.00000	101.04800			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.86638		0.00000	100.84634			0.00	0	1,530,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.81532		0.00000	102.79605			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.14747		0.00000	101.12967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000		101.56905	0.00000	101.54871				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.16880	0.00000	100.14769				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00590	0.00000	100.03292				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000		33.25911	100.00000	33.01264			9,500,000,000,000,000.00	95,000,000,000	15,000,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.39725	0.00000	101.37364				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.82969	0.00000	100.80502				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.20271	0.00000	101.18413				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.52932	0.00000	101.50871				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.53277	0.00000	100.51275				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.54042	0.00000	100.52016				0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.55844	0.00000	100.54201				0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.34434	0.00000	100.32795				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.75380	0.00000	100.73321				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.09313		98.93995	8.01961	99.05070				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.78892	0.00000	100.76738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.44583	104.41639		8.37238	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.83405		0.00000	100.81128			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89607	104.41639		8.82270	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.88918		0.00000	100.86491			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.87479		0.00000	100.85373			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.97981		0.00000	100.95717			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.01546		0.00000	100.99200			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.21471		0.00000	100.19330			0.00	17,000,000	8,500,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.72990		9.89000	102.70252			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.16000	110.74931		8.08000	111.12621			17,787,168,000,000.00	2,179,800,000	6,027,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000	274.95813		1.84000	274.84503			0.00	0	29,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.84000	274.95813		1.84000	274.84503			2,760,000,000,000.00	1,500,000,000	2,650,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.46000	101.11496		9.38000	101.79746			4,048,880,000,000.00	428,000,000	31,073,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.38000	101.80413		9.30000	102.50636			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	59.79786		100.00000	59.65299			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.52430		100.00000	15.48669			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	88.63573		100.00000	88.35436			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	41.59626		100.00000	41.49439			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.23270		100.00000	21.18069			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.71798		100.00000	13.68475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		63.36408	100.00000	63.20717				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.52000		116.66400	1.52000	116.61699				28,714,278,048,000.00	18,890,972,400	78,714,600,000.00
I2038	On 31/01/2038	Spot Bond	1.76000		122.00282	1.76000	121.95285				13,585,048,928,000.00	7,718,777,800	51,635,688,900.00
I2046	On 31/03/2046	Spot Bond	1.96000		118.07918	1.96000	118.03025				40,191,286,856,000.00	20,505,758,600	66,520,600,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		126.37307	1.99000	126.32052				24,541,266,254,000.00	12,332,294,600	78,298,600,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.00000	0.00000	93.95000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.61500		104.22435	7.54000	104.26092				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.30829	0.00000	102.28869				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.55120	0.00000	101.53109				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11500		104.20416	8.04000	104.30704				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21500		107.70161	8.13000	107.96095				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.19059	0.00000	100.17160				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.70000		116.54541	4.70000	116.48848				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93500		102.93547	7.86000	103.06469				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.44484	0.00000	100.42605				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.47076	0.00000	100.45088				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.55000		127.01348	1.55000	126.96220				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		129.68778	2.07000	129.63358				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.49530	0.00000	101.47749				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.38994	0.00000	102.37164				0.00	500,000,000	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.33500		102.73585	8.25000	102.99087				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.84065	0.00000	101.82145				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		103.09819	0.00000	103.07920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.26640		0.00000	100.24739			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.85500	100.33161		8.77500	100.59777			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.27000	93.96037		9.19000	94.26385			49,131,000,000.00	5,300,000	7,700,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.73467		0.00000	101.71521			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.41500	97.64069		8.33000	97.88790			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.32000	101.87602		9.24000	102.21869			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.53413		0.00000	100.51546			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.54986		0.00000	100.53065			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.87500	101.12053		7.80000	101.24547			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.63500	100.81638		8.55500	101.06602			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.60852		0.00000	100.58726			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.29591		0.00000	100.27744			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.98500	103.73187		7.90000	103.91525			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.59500	104.89169		8.51500	105.17785			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.67000	106.46524		9.59000	106.94859			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.10147		0.00000	101.08245			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.64600		0.00000	100.62732			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00415		100.00000	0.00414			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.67800		0.00000	100.65945			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.70816		0.00000	100.68880			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.93000	97.99914		8.85000	98.35372			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.54119		5.00000	100.52763			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.54119		5.00000	100.52763			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.62282		5.00000	101.60896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.54119	5.00000	100.52763				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.82129	4.00000	100.81044				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.16568	0.00000	102.14001				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.09008	0.00000	102.06500				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.48849	0.00000	101.46257				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	81.16501	100.00000	81.16501				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.45237	9.20000	107.42597				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.27832	0.00000	101.25627				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.27832	0.00000	101.25627				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.22841	0.00000	100.20564				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.76936	100.00000	8.74811				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.65729	0.00000	100.63882				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.42729	0.00000	100.40915				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.30461	0.00000	100.28652				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.61500	101.25293	9.54000	101.28344				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.05398	0.00000	100.03599				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.35364	0.00000	101.33626				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.92042	0.00000	99.89355				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.86510	100.00000	8.84362				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	95.62675	100.00000	95.38404				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	98.64864	100.00000	99.82283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN424U	On 10/06/2014	Spot Bond	100.00000		98.24502	100.00000	97.98512				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		97.63780	100.00000	96.87500				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		93.91196	100.00000	93.21631				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		89.24966	100.00000	88.62114				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		85.03531	100.00000	84.46460				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		81.19500	100.00000	99.17355				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		95.89961	100.00000	95.15039				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		90.89552	100.00000	90.22223				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		86.38298	100.00000	85.77465				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.75812	5.90000	99.70989				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.53342	5.90000	99.48540				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.41170	6.00000	99.36299				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.29811	6.00000	99.24951				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.07171	6.00000	99.02333				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.82734	6.10000	98.77840				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.71321	6.10000	98.66438				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.44651	0.00000	101.42157				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06263		102.87020	11.03457	102.86561				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06263		101.71712	11.03457	101.71258				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.50504	0.00000	101.47976				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.24444	0.00000	102.21588				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.47484	0.00000	101.45004				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.98352	6.50000	100.96587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	101.61251	0.00000	101.58883		0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	101.11762	0.00000	101.09833		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	97.43147	0.00000	97.43147		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	101.46380	0.00000	101.44400		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.81584	0.00000	100.79729		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	101.45587	0.00000	101.43321		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	101.01900	0.00000	100.99940		0.00		0	0.00	
ING233	On 25/06/2014	Spot Bond	0.00000	102.97740	0.00000	102.96164		0.00		0	0.00	
ING234	On 28/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.90096		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	101.18482	0.00000	101.16742		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	101.17530	0.00000	101.15804		0.00		0	0.00	
ING237	On 09/06/2014	Spot Bond	0.00000	101.31587	0.00000	101.29897		0.00		0	0.00	
ING239	On 15/07/2014	Spot Bond	0.00000	100.72317	0.00000	100.70634		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.40656	0.00000	100.38930		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.28995	0.00000	100.27272		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.17570	0.00000	100.15820		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.17368	0.00000	100.15639		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	100.01679	0.00000	100.00000		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	101.18500	0.00000	101.16877		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.75823	0.00000	100.74097		0.00		0	0.00	
ING252	On 20/06/2014	Spot Bond	0.00000	100.36216	0.00000	100.34491		0.00		0	0.00	
ING89	On 31/12/2014	Spot Bond	0.00000	101.53618	0.00000	101.50943		0.00		0	0.00	
INGR02	On 28/11/2014	Spot Bond	0.00000	100.01566	0.00000	99.99997		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond	0.00000	100.40562		0.00000	100.38630			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.19939		0.00000	97.18211			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.88024		0.00000	100.86034			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.89850		0.00000	100.87819			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.91072		0.00000	100.89013			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.62500	101.52585		8.55000	101.69086			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.72570		0.00000	100.70921			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.48000	99.67193		9.40000	100.04822			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.61981		0.00000	101.59901			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.81500	104.35859		8.73000	104.57984			89,031,500,000.00	10,100,000	94,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.02820		0.00000	101.00805			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.00536		0.00000	100.98450			0.00	20,000,000	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.49347		0.00000	100.47365			0.00	0	6,000,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.02637		0.00000	100.04630			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.53243		0.00000	101.50674			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.79500	106.30846		8.72000	106.35940			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.46324		0.00000	103.44081			0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.82180		0.00000	99.79907			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	120.39034		3.16000	120.33644			3,792,000,000,000.00	1,200,000,000	600,000,000.00
IV019	On 31/03/2028	Spot Bond	3.58000	136.59292		3.58000	136.53036			0.00	0	200,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.28059		0.00000	101.25770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	101.08263		0.00000	101.05971			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.96738		0.00000	100.94431			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.76220		0.00000	101.73895			0.00	20,000,000	10,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.40809		0.00000	101.38536			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.52000	96.57632		3.52000	96.53213			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.52000	101.88072		3.52000	101.83411			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.88191		0.00000	101.85754			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.36010		0.00000	100.33609			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.35364		0.00000	101.33626			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.42500	111.49466		10.34500	111.73336			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.75337		0.00000	100.72709			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.58000	136.59292		3.58000	136.53036			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	81.16500		100.00000	99.72677			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	97.72658		100.00000	97.46941			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	96.12403		100.00000	96.79941			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	92.53090		100.00000	91.85549			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	88.00857		100.00000	87.39740			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	83.90150		100.00000	83.34586			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	94.41279		100.00000	93.68654			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	89.55883		100.00000	88.90511			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.01689		0.00000	99.99997			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.74730		0.00000	100.72931			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.17288		0.00000	100.15557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA422	On 29/05/2014	Spot Bond	5.90000	99.95153		5.90000	99.90311			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.72596		5.90000	99.67775			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.37922		6.00000	99.33054			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.26571		6.00000	99.21714			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.15245		6.00000	99.10399			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.79470		6.10000	98.74579			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.36287		0.00000	100.34141			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.60647		0.00000	100.58603			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.03799		0.00000	101.01958			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.03561		0.00000	101.01643			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.34501		0.00000	100.32752			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.16733		0.00000	100.14877			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.14955		0.00000	100.12817			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	99.92559		0.00000	99.90673			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.89860		0.00000	100.87828			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.90470		0.00000	100.88425			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.91693		0.00000	100.89620			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.86192		0.00000	100.84243			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.74878		0.00000	100.72833			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.60187		0.00000	100.58157			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.42806		0.00000	101.40625			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.27393		0.00000	100.25439			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00689		0.00000	100.03354			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00633		0.00000	100.03317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000	101.14552		0.00000	101.12466			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.87942		0.00000	100.86145			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.67919		0.00000	100.65955			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.53693		0.00000	100.51880			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	56.45737		100.00000	56.32060			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.60363		0.00000	100.58256			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	59.44550		100.00000	59.29992			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.41156		0.00000	101.39179			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.93546		0.00000	100.91384			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	82.69663		100.00000	82.51121			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	81.41539		100.00000	81.23840			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	58.37816		100.00000	58.23519			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	67.18021		100.00000	67.05276			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	57.86169		100.00000	57.72152			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.10994		100.00000	64.95221			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	81.41593		100.00000	81.17647			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.00035		0.00000	101.97699			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.66861		0.00000	100.64356			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.51000	140.52166		8.43500	141.24932			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.63702		0.00000	101.61864			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.36245		0.00000	101.34337			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.01845		0.00000	99.99977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.05349		0.00000	100.03517			0.00	16,000,000	8,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.58352		0.00000	100.56313			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.91500	98.79409		8.83000	98.99886		12,892,873,000,000.00	1,446,200,000	1,696,900,000.00	
LGL03	On 03/04/2018	Spot Bond	9.06500	96.60829		8.98000	96.84899			0.00	0	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.42000	101.42825		9.34000	101.77078		35,796,000,000.00	3,800,000	35,400,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	102.26460		0.00000	102.23426			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.61500	105.01652		10.54000	105.09120			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.47447		0.00000	102.44134			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.18064		0.00000	100.16054			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.19255		0.00000	100.17112			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.20680		0.00000	100.18378			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.82963		0.00000	100.81257			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.86976		0.00000	99.85350			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.87256		0.00000	99.85663			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.72627		0.00000	98.72308			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.69061		0.00000	97.67325			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.08232		0.00000	99.06622			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.92091		100.00000	68.79015			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.69663		100.00000	82.51121			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.57238		0.00000	101.55492			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	80.00000		100.00000	99.17355			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ23U	On 19/06/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.09489	0.00000	101.07676				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.80988	0.00000	100.79080				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.68426	0.00000	101.66642				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.14670	0.00000	102.12836				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.44444	0.00000	101.42623				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.35709	0.00000	101.33982				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.75973	0.00000	101.74150				0.00	300,000,000	300,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.29001	0.00000	100.27287				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.40171	0.00000	100.38337				0.00	400,000,000	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.75288	0.00000	100.73544				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.80842	0.00000	100.79009				0.00	0	7,500,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		96.16725	100.00000	95.83333				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		56.76501	100.00000	56.62748				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.73199	100.00000	24.67208				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		60.38083	100.00000	60.23456				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77500		102.05893	8.69500	102.35010				0.00	0	151,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.66500		101.99219	8.58500	102.28421				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.64488	0.00000	101.62275				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.52928	0.00000	101.50867				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.83739	0.00000	100.81845				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.94736	0.00000	100.92833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.95414		0.00000	100.93499			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.98802		0.00000	100.96820			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.63056		0.00000	102.60965			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.76557		0.00000	102.74365			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15000	102.17451		8.06500	102.33252			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.84500	105.53757		8.76500	105.81373			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.60500	106.11283		9.52500	106.51743			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58500	105.59503		6.51000	105.61669			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.29295		0.00000	101.27262			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.34068		0.00000	101.31966			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.62000	104.66545		9.54000	104.84843			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.63000	102.76785		7.55500	102.83897			1,816,703,000,000.00	238,100,000	5,003,900,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	99.98101		0.00000	99.96187			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.07500	99.20462		8.99000	99.39916			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.44121		0.00000	101.42012			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.48000	104.85300		9.40000	105.22966			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	99.98180		0.00000	99.96347			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77500	99.20257		8.69000	99.39895			51,772,500,000.00	5,900,000	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.07000	104.31436		5.99500	104.30692			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.71500	105.23949		7.64000	105.29822			154,300,000,000.00	20,000,000	100,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.71500	107.58413		8.63000	107.79307			4,640,737,500,000.00	532,500,000	628,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.10630		100.89771	6.09139			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.18823		100.61875	6.17315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.28760		0.00000	100.26845			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.29161		0.00000	100.27219			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.29347		0.00000	100.27391			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.31791		0.00000	100.29673			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.34616		0.00000	100.32309			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39179		100.00000	0.39084			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39179		100.00000	0.39084			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.03500	95.69903		8.95500	96.13051			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.56500	101.07143		7.49000	101.19670			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.14000	98.96346		9.06000	99.32344			0.00	0	8,900,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.82268		0.00000	100.80579			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.93000	104.04440		8.85000	104.42839			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.23928		0.00000	100.22084			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.37000	104.12784		9.29000	104.61768			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.50958		0.00000	101.49187			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.33065		0.00000	100.31412			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.20809		0.00000	101.19164			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.61364		0.00000	100.59537			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.18703		0.00000	100.17069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.26936		0.00000	101.25099			0.00	0	60,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.31500	106.05967		7.24000	106.13314			0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.25147		0.00000	103.23189			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.67500	113.78591		8.59500	114.11740			3,933,245,000,000.00	453,400,000	447,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.68500	34.84839		10.61000	34.97023			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.71500	102.70305		7.64000	102.74639			141,184,500,000.00	18,300,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.76381		0.00000	100.74295			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.80376		0.00000	100.78182			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.06500	103.83255		7.99000	103.93698			3,663,929,500,000.00	454,300,000	447,800,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.26246		0.00000	101.24092			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.01628		0.00000	100.03971			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.29430		0.00000	101.27197			0.00	80,000,000	80,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.10304		0.00000	101.08143			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.93566		0.00000	100.91403			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.92130		0.00000	99.90137			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.83661		0.00000	89.81813			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.92549		0.00000	99.90663			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	100.69188		0.00000	100.67129			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.75166		0.00000	100.72930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.61400	0.00000	100.59329				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.99011	0.00000	100.96774				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.07030	0.00000	86.05119				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.39174	0.00000	101.37366				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.29583	0.00000	100.27471				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.40269	0.00000	101.38078				0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.32634	0.00000	101.30554				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.02880	0.00000	101.00781				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.27955	0.00000	101.25942				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.26664	0.00000	101.24805				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.26569	0.00000	101.24711				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.55058	0.00000	100.53134				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.47008	0.00000	101.44849				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.85500	106.93101	9.78000	107.38557				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.46058	0.00000	101.43914				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.89000	105.73435	9.81500	106.19917				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.47008	0.00000	101.44849				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.31420	0.00000	101.29491				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.84725	0.00000	99.82819				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.56500	104.44908	8.49000	104.51783				0.00	0	2,790,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.77979	0.00000	100.75650				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.02241	0.00000	100.00000				0.00	0	350,000,000.00
NED15	On 08/04/2024	Spot Bond	10.05500	104.06206	9.97500	104.53850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000	101.13967	0.00000	101.11674				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.88245	0.00000	100.86512				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.16500	110.09382	12.08000	110.36400				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.94192	0.00000	109.92679				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.66324	0.00000	102.64820				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.85477	0.00000	99.83024				0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.06000	163.62194	2.06000	166.02636				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.67000	106.39860	8.59000	106.75783				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.39878	0.00000	101.38093				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.35910	0.00000	101.34165				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.30000	105.49933	9.22000	105.70844				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.13549	0.00000	100.11614				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.37410	0.00000	100.35633				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.12798	0.00000	100.10971				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.13273	0.00000	100.11378				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.12991	0.00000	100.11136				0.00	100,400,000	50,200,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.50000	106.67355	9.42000	106.93630				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.13278	0.00000	100.11383				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.13555	0.00000	100.11620				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.13367	0.00000	100.11458				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.70000	105.44827	9.62000	105.65365				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.13938	0.00000	100.11949				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.13743	0.00000	100.11781				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.13838	0.00000	100.11861				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.17289		0.00000	100.14816			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.16152		0.00000	100.13842			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.14119		0.00000	100.12103			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.53500		113.59214		8.45500	113.88567			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.88000		120.64020		8.80000	121.14067			9,720,048,000,000.00	1,094,600,000	840,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.95500		169.97092		1.95500	169.90046			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.23000		123.81539		9.15500	124.48286			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.60548		0.00000	100.63022			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.56560		0.00000	100.54583			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.33420		0.00000	101.31600			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.32731		0.00000	101.30477			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.03559		0.00000	100.01773			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.03691		0.00000	100.01838			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.02156		0.00000	99.99974			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.02881		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.66396		100.00000	15.62601			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		40.67940		100.00000	40.57977			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.84500		103.51838		6.77000	103.60098			62,974,000,000.00	9,200,000	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.39984		100.00000	14.36495			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.20000		0.00000	99.20000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		63.07398		100.00000	62.91951			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.28358		0.00000	100.26470			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.64805		0.00000	100.62976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond	0.00000	99.92663		0.00000	99.90830			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	99.85337		0.00000	99.83507			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	100.00000	96.34518		100.00000	100.00000		5,000,000,000,000,000.00	50,000,000,000	40,000,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	101.71287		0.00000	101.69425			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.52306		0.00000	101.50316			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.42821		0.00000	101.40947			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.31650		0.00000	101.29798			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.29465		0.00000	101.27643			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.42936		0.00000	101.40843			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.36615		0.00000	101.34692			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.32048		0.00000	101.30189			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.50507		0.00000	101.48309			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.42572		0.00000	101.40565			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.36814		0.00000	101.34889			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.58873		0.00000	101.56559			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.49518		0.00000	101.47413			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.42373		0.00000	101.40369			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.56152		0.00000	100.54258			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.57775		0.00000	100.55827			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.58505		0.00000	100.56532			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.60127		0.00000	100.58100			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.67096		0.00000	100.64834			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.68715		0.00000	100.66399			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.62451		0.00000	100.60271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	6.61500	104.68207	6.54000	104.68667			0.00		0	0.00	
R009P	On 15/09/2014	Spot Bond	6.44000	98.11311	6.36500	98.11788			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	7.93000	40.68753	7.85500	41.01972			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	6.61500	111.14464	6.54000	111.22271			2,671,032,500,000,000.00		15,500,000,000	25,433,000,000.00	
R158	On 15/09/2015	Spot Bond	6.61500	111.14464	6.54000	111.22271			0.00		0	0.00	
R158P	On 15/09/2015	Spot Bond	6.51500	92.02583	6.44000	92.09666			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.61500	117.17202	6.54000	117.32372			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.44500	86.44556	6.37000	86.57518			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.11000	123.18995	8.03500	123.82382			4,859,613,942,700,000.00		99,212,570,000	65,596,899,900.00	
R187P	On 21/12/2026	Spot Bond	7.85000	38.00898	7.77500	38.34718			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.77000	35.56161	7.69500	35.90415			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.55000	281.24016	1.55000	281.12667			22,493,632,240,000.00		14,512,020,800	24,645,266,700.00	
R201	On 21/12/2014	Spot Bond	6.07000	105.27700	5.99500	105.30150			408,933,472,000,000.00		67,369,600,000	73,841,558,500.00	
R202	On 07/12/2033	Spot Bond	1.76500	225.63711	1.76500	225.54473			174,016,445,555,000.00		98,592,887,000	52,813,900,000.00	
R2023	On 28/02/2023	Spot Bond	7.97000	100.50861	7.89000	100.98219			4,246,705,311,000,000.00		32,836,300,000	75,209,200,000.00	
R203	On 15/09/2017	Spot Bond	7.21500	104.65251	7.13000	104.88307			3,605,818,183,500,000.00		99,766,900,000	39,469,000,000.00	
R2030	On 31/01/2030	Spot Bond	8.66500	96.94454	8.58000	97.61769			548,697,261,000,000.00		63,323,400,000	61,942,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.90500	98.83246	8.82500	99.56311			101,962,250,000,000.00		11,450,000,000	42,854,500,000.00	
R204	On 21/12/2018	Spot Bond	7.42500	105.67800	7.34500	105.96664			1,704,242,727,000,000.00		29,527,640,000	23,888,500,000.00	
R2048	On 28/02/2048	Spot Bond	9.01000	99.37751	8.91500	100.33895			484,473,106,000,000.00		53,770,600,000	44,531,390,000.00	
R207	On 15/01/2020	Spot Bond	7.62000	101.00211	7.54000	101.33939			4,385,377,246,500,000.00		75,508,825,000	26,196,576,000.00	
R208	On 31/03/2021	Spot Bond	7.78000	95.69041	7.70000	96.07593			4,911,449,426,000,000.00		31,291,700,000	74,932,999,000.00	
R209	On 31/03/2036	Spot Bond	8.81000	76.35637	8.73000	76.96267			1,369,711,844,000,000.00		55,472,400,000	6,472,819,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.68000	169.96851		1.68000	169.89937			1,974,851,760,000.00	1,175,507,000	27,991,700,000.00
R211	On 31/01/2017	Spot Bond	0.85000	129.31875		0.85000	129.26901			933,279,090,000.00	1,097,975,400	27,653,569,700.00
R212	On 31/01/2022	Spot Bond	1.50000	134.87481		1.50000	134.82054			252,569,100,000.00	168,379,400	54,292,000,000.00
R213	On 28/02/2031	Spot Bond	8.67000	87.07771		8.58500	87.72564			1,463,554,956,000,000.00	68,806,800,000	28,987,974,400.00
R214	On 28/02/2041	Spot Bond	8.94500	76.86778		8.85500	77.57687			1,581,303,051,108,500.00	76,780,665,300	48,635,860,300.00
R226C	On 15/09/2014	Spot Bond	6.04000	98.22823		5.96500	98.23407			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.67500	94.90646		6.60000	94.94457			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.51500	92.02583		6.44000	92.09666			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43500	89.24680		6.36000	89.34817			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44500	86.44556		6.37000	86.57518			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.12500	99.61553		6.05000	99.60377			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.07500	96.68574		6.00000	96.70968			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58500	93.34359		6.51000	93.39925			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45500	90.54623		6.38000	90.63351			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43500	87.75030		6.36000	87.86686			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49500	84.88838		6.42000	85.03185			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.19000	80.54319		7.10500	80.73043			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.24000	77.61456		7.15500	77.82677			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43000	74.34735		7.35000	74.56598			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41000	71.74738		7.33000	71.98620			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39000	69.25170		7.31000	69.50909			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.38000	66.81987		7.30000	67.09413			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.58000	63.69308		7.50000	63.97855			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.56000	61.44492		7.48000	61.74418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C		On 21/06/2021	Spot Bond		7.70000	58.64563	7.62000	58.95354			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.67000	56.59500	7.59000	56.91416			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.64000	54.63188	7.56000	54.96123			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.61000	52.75211	7.53000	53.09068			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.57000	50.99627	7.49000	51.34348			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.53000	49.31791	7.45000	49.67296			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.05000	45.19389	7.97500	45.51326			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.01000	43.62206	7.93500	43.94628			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.97000	42.12113	7.89500	42.44961			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.93000	40.68753	7.85500	41.01972			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.89000	39.31787	7.81500	39.65330			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.85000	38.00898	7.77500	38.34718			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.81000	36.75784	7.73500	37.09840			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.77000	35.56161	7.69500	35.90415			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	101.13462	0.00000	101.10842			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.02224	0.00000	100.04372			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	101.14880	0.00000	101.12288			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	101.02026	0.00000	100.99571			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	16.17896	100.00000	16.13976			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	5.99022	100.00000	5.97555			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond		100.00000	20.31981	100.00000	20.27059			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond		0.00000	101.62857	0.00000	101.60926			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond		0.00000	101.14984	0.00000	101.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.59064	0.00000	101.57003				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.04051	0.00000	102.01992				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.85405	0.00000	101.83622				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.15366	0.00000	101.13442				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.24670	0.00000	100.23025				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.74439	0.00000	100.72409				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.17947	0.00000	100.15955				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.88669	0.00000	100.86675				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.48961	0.00000	100.46891				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.58874	0.00000	101.56866				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.00592	0.00000	100.98807				0.00	0	35,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.73855	0.00000	100.71838				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.01828	0.00000	99.99982				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.69840	0.00000	101.67762				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	99.90675	0.00000	101.68168				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.39883	0.00000	100.41520				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.79014	0.00000	101.75895				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.93172	0.00000	100.89909				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.83620	0.00000	100.80692				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.83620	0.00000	100.80692				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.84460	0.00000	101.81482				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.05831	0.00000	102.02506				0.00	0	3,212,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	102.24444	0.00000	102.21588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		106.15150		12.35000	106.11636			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		101.87315		0.00000	101.84946			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.08998		100.00000	13.05827			0.00	0	840,000,000.00
RP021	On 10/06/2014	Spot Bond	0.00000		101.75289		0.00000	101.73060			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.28364		0.00000	100.26177			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.97016		0.00000	100.94811			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.81373		0.00000	100.79151			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.02449		0.00000	100.04513			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.80786		100.00000	2.80098			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.24709		100.00000	15.20975			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.49975		100.00000	22.44524			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.22975		100.00000	13.18143			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.46101		100.00000	22.40660			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.56573		0.00000	100.52380			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.23884		0.00000	101.19560			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.08000		105.50560		9.00000	105.89633			1,812,368,000,000.00	199,600,000	779,600,000.00
RW23	On 10/12/2023	Spot Bond	9.22000		106.24824		9.14000	106.73003			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.82000		108.03052		9.73500	108.67156			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		99.43955		0.00000	99.39468			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.86500		106.70184		7.79000	106.85318			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.01798		0.00000	100.04085			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.26500		101.08270		9.18000	101.30963			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.76682		0.00000	100.74528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	101.56898		0.00000	101.54611			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.63258		0.00000	100.61051			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.77835		0.00000	100.75585			0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.76440		0.00000	100.74232			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.71500	101.91440		7.64000	101.96458			0.00	0	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.02500	99.10415		8.94500	99.33408			0.00	0	380,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.07500	109.27087		8.00000	109.34269			22,610,000,000,000.00	2,800,000,000	1,400,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.93500	109.44854		7.86000	109.52095			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.86500	109.53753		7.79000	109.61024			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.61500	100.63206		8.53000	100.84767			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.01000	109.35331		7.93500	109.42540			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97500	109.39773		7.90000	109.46998			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.41941		0.00000	101.39862			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.94633		0.00000	99.93292			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.61307		0.00000	101.58614			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.15156		0.00000	101.13060			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.26500	103.43272		8.18000	103.65559			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.97607		0.00000	100.95720			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.30722		0.00000	101.28499			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.44137		0.00000	105.42629			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.93000	110.82683		8.85000	111.23126			18,038,600,000,000.00	2,020,000,000	1,010,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.76000	102.39491		9.68500	102.90052			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.30773		0.00000	100.28574			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.57895		0.00000	100.60666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23		On 23/05/2017	Spot Bond	0.00000	100.27543		0.00000	100.30090			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	102.70948		0.00000	102.73817			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.52500	101.49609		8.44500	101.79612			56,265,000,000.00	6,600,000	1,270,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	10.74018		100.00000	10.71615			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.51000	106.59239		9.43000	107.08064			0.00	0	2,700,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.84985		0.00000	100.83164			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.81000	95.62623		8.73500	96.13765			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.48000	95.66411		9.40000	96.04992			0.00	0	0.00
SBS9		On 07/07/2016	Spot Bond	7.66500	111.64373		7.59000	111.77112			2,653,623,000,000.00	346,200,000	361,600,000.00
SBSI11		On 07/12/2023	Spot Bond	2.08000	269.88503		2.08000	269.77225			41,600,000,000.00	20,000,000	10,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.49500	127.19279		1.49500	127.14163			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	106.63000		0.00000	106.61059			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI001		On 30/05/2014	Spot Bond	0.00000	99.97987		0.00000	99.95974			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	2.12000	125.17321		2.12000	125.12070			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.98352		6.50000	100.96587			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	101.58607		0.00000	101.56262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	101.19806		0.00000	101.17739			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.85896		0.00000	102.83872			0.00	100,000,000	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.24500	102.31292		9.16000	102.51003			2,606,165,500,000.00	281,900,000	322,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.60573		0.00000	102.58454			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.98554		0.00000	100.96510			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.31273		0.00000	101.29230			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	101.19050		0.00000	101.17005			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.51847		0.00000	100.50090			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.75129		100.00000	13.71798			20,000,000,000,000.00	200,000,000	1,000,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.57053		0.00000	101.54978			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	54.60232		100.00000	54.43185			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.91500	106.16335		7.84000	106.29414			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.02500	101.33290		8.94500	101.58254			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.56500	100.77228		8.48000	100.98840			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.18802		0.00000	100.16918			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.15818		0.00000	100.13841			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.50564		0.00000	100.48706			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.15932		0.00000	100.13942			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.60077		0.00000	100.57979			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.31500	106.47550		8.23000	106.61424			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.93864		0.00000	100.91925			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.31544		0.00000	101.29677			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.85649		0.00000	100.83631			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.33000	95.27929		9.25000	95.59991			0.00	0	3,063,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond		0.00000	99.91967		0.00000	99.89934			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.37841		0.00000	101.35651			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.71491		0.00000	100.69364			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.38800	87.97598		9.30800	88.31905			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.45000	87.69438		9.37000	88.03591			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.31500	104.59130		7.24000	104.61192			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.88000	95.56751		8.80000	95.87865			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.50749		0.00000	101.48501			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.39500	101.25084		8.31000	101.46873			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.27000	108.62528		2.27000	108.57928			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.37500	102.19811		8.29500	102.36061			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.51464		0.00000	100.49719			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.07809		0.00000	100.05204			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.53000	111.59112		9.45500	112.13438			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	99.92910		0.00000	99.91116			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.56245		0.00000	99.54381			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	101.42904		0.00000	101.40767			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.90000	78.20051		9.81500	78.74886			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.76254		0.00000	100.74171			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.25229		0.00000	100.23284			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.80676		0.00000	99.79066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1065	On 17/06/2014	Spot Bond	0.00000	99.69088		0.00000	99.67461			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.67427		0.00000	99.65798			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.13075		0.00000	99.11435			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.98371		0.00000	99.96742			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98369			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.88599		0.00000	99.86970			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.82099		0.00000	99.80472			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.80488		0.00000	99.78862			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.75467		0.00000	99.73832			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.78622		0.00000	98.76982			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.75463		0.00000	99.73828			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.69008		0.00000	99.67377			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.67327		0.00000	98.65689			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.64019		0.00000	99.62383			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.65666		0.00000	98.64028			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.67274		0.00000	99.65638			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.59175		0.00000	99.57542			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.60774		0.00000	98.59136			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.59214		0.00000	99.57583			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	100.00000	91.93955		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
SZ18	On 30/09/2015	Spot Bond	7.07500	108.80669		7.00000	108.88525			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.71000	103.49310		8.63500	104.01224			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	93.35407		100.00000	93.12802			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.70909		100.00000	87.50124			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.09966		100.00000	26.03644			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.67418		0.00000	100.65579			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.48892		0.00000	100.47052			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.16889		0.00000	100.15198			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.92860		0.00000	99.91055			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.15075		0.00000	100.13398			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.24526		0.00000	101.22562			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.31210		0.00000	101.29150			0.00	4,000,000	8,500,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.68170		0.00000	99.66578			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.42238		0.00000	97.40485			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	96.91554		0.00000	96.89802			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.54543		0.00000	100.52703			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86500	104.52287		7.79000	104.64935			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.71186		0.00000	100.69233			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.73174		0.00000	100.71167			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.81844		7.83000	102.79663			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.70093		0.00000	100.68169			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.72578		0.00000	100.70587			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.45549		0.00000	102.43377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.70093	0.00000	100.68169		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.72578	0.00000	100.70587		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.57843	7.16000	102.55850		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.77444	0.00000	100.75320		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.77048	0.00000	100.74933		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.86564	0.00000	100.84189		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.85277	0.00000	100.82937		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.23993	0.00000	101.20586		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.19581	0.00000	101.16296		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.69993	0.00000	100.68072		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.73174	0.00000	100.71167		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.09182	8.73000	103.06749		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.69694	0.00000	100.67783		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.72578	0.00000	100.70587		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.89500	100.53825	8.81500	100.78316		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.83467	0.00000	100.81568		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.87699	0.00000	100.85705		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.77643	0.00000	100.75513		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.76551	0.00000	100.74451		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.92049	0.00000	100.89956		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.86367	0.00000	100.83996		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.85970	0.00000	100.83611		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.99771	0.00000	100.97504		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.17127	0.00000	101.13910		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.17519		0.00000	101.14292			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.39973		0.00000	101.36792			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.73950		0.00000	100.71933			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.38609		101.06155	6.37029			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.69694		0.00000	100.67783			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.01760		0.00000	100.99963			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.78636		0.00000	100.76477			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.82602		0.00000	100.80335			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.24385		0.00000	101.20967			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.12255		0.00000	101.10378			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.72443		0.00000	100.70468			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.73448		0.00000	100.71445			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.72443		0.00000	100.70468			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.73448		0.00000	100.71445			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.73950		0.00000	100.71933			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.71841		0.00000	100.69881			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.73448		0.00000	100.71445			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.78970		0.00000	100.76817			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.78970		0.00000	100.76817			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.78970		0.00000	100.76817			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.86995		0.00000	100.84623			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.89000		0.00000	100.86574			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.86494		0.00000	100.84136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.26498		0.00000	101.23050			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.28991		0.00000	101.25475			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.27994		0.00000	101.24505			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.36500		104.02135		8.29000	104.06496			2,654,214,500,000.00	317,300,000	1,281,600,000.00
TL20	On 22/02/2020	Spot Bond	9.77000		85.51123		9.69000	85.79353			0.00	0	2,500,000,000.00
TN17	On 14/11/2017	Spot Bond	8.05500		103.91655		7.97000	104.15265			792,612,000,000.00	98,400,000	4,176,700,000.00
TN20	On 17/09/2020	Spot Bond	9.03000		109.00350		8.95000	109.37334			10,640,952,000,000.00	1,178,400,000	28,999,799,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.75051		100.00000	0.74814			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22000		110.47892		9.14000	110.98322			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.36000		103.53124		9.28500	104.02492			28,080,000,000,000.00	3,000,000,000	14,780,000,000.00
TN27	On 14/11/2027	Spot Bond	9.36000		96.87543		9.28500	97.40703			278,928,000,000.00	29,800,000	2,223,500,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		102.07495		0.00000	102.05667			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.20811		0.00000	101.19013			0.00	0	1,512,500,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.32483		0.00000	100.30608			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.27768		0.00000	100.25786			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.28491		0.00000	100.26457			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.28558		0.00000	100.26519			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.32089		0.00000	100.29796			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.39412		0.00000	100.36592			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		101.15716		0.00000	101.13917			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.98577		0.00000	100.96644			0.00	100,000,000	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.00699		0.00000	100.98724			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.76339		0.00000	100.74532			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.81616		0.00000	100.79686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98536			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	98.00519		0.00000	97.98936			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	97.31247		0.00000	97.29647			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	97.12392		0.00000	97.10812			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	99.78741		0.00000	99.77223			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	99.13153		0.00000	99.11602			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	96.06858		0.00000	96.05206			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	98.80012		0.00000	98.78298			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	95.17001		0.00000	95.15084			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	98.57808		0.00000	98.56115			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	94.75140		0.00000	94.73661			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	94.78002		0.00000	94.76137			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	98.08479		0.00000	98.06769			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	94.61222		0.00000	94.59389			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	94.38654		0.00000	94.36831			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	97.61824		0.00000	97.60123			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	94.16369		0.00000	94.14556			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	12.02340		100.00000	11.99427			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.23657		0.00000	100.21963			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.79996		0.00000	100.78329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC048	On 22/07/2014	Spot Bond	0.00000	100.74219	0.00000	100.72570				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.73329	0.00000	100.71663				0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.70433	0.00000	100.68756				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.59622	0.00000	100.57966				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.23282	0.00000	100.21619				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.04989	100.00000	83.57283				0.00	43,900,000,000	38,400,000,000.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.82491	0.00000	100.80616				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.05614	100.00000	83.88105				0.00	800,000,000	800,000,000.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.74053	0.00000	100.72370				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.05014	100.00000	100.00000				0.00	1,500,000,000	1,500,000,000.00
UG21	On 02/03/2021	Spot Bond	9.18000	110.06122	9.10000	110.45121				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.81397	0.00000	100.79175				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.24002	0.00000	101.21574				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.55500	103.85056	9.47000	104.06220				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.08026	0.00000	101.06263				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.08148	0.00000	101.06369				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.40516	0.00000	100.38556				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.41862	0.00000	100.39838				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.41926	0.00000	100.39899				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.19116	0.00000	101.17158				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.22499	0.00000	101.20486				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.97500	110.12903	6.90000	110.25551				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.33000	238.81935	1.33000	238.72434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.93500	101.98125		6.86000	102.03473			0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.72000	103.39159		7.63500	103.59911			0.00	0	9,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98000	104.16077		7.90000	104.47212			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.24500	103.54055		8.16500	103.89958			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.32000	103.57676		8.24000	103.98237			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.56500	93.21089		6.49000	93.26814			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.10500	99.46762		6.03000	99.45778			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.49500	91.49453		6.42000	91.57122			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.08500	97.03127		6.01000	97.05091			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.56500	93.19426		6.49000	93.25169			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.37000	67.95940		7.29000	68.22660			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.03711		100.00000	37.96494			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.13352		100.00000	20.09532			0.00	0	0.00
Total for j-Bonds :										59,324,208,278,109,000.00	1,299,813,200	03 067 449 700.00
Grand Total:										59,324,209,574,087,400.00	1,300,103,476	03 071 106 939.00