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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2014

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 04/06/2014	Any day expiry		10.74060	10.74060		10.65060	10.65060		15.13	0.00	0	0.00
\$ / R	On 04/06/2014	Any day expiry	10.40	Call	340.78170	0.34078	252.68380	0.25268	340.782	23.54	0.00	0	1,500.00
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	100.04870	0.10005	41.51190	0.04151	100.049	17.53	0.00	0	1,500.00
\$ / R	On 05/06/2014	Any day expiry		10.74060	10.74060		10.65070	10.65070		15.01	0.00	0	0.00
\$ / R	On 05/06/2014	Any day expiry	10.44	Put	1.30840	0.00131	6.05080	0.00605	1.308	19.25	0.00	0	2,000.00
\$ / R	On 10/06/2014	Any day expiry		10.74720	10.74720		10.66000	10.66000		13.79	0.00	0	0.00
\$ / R	On 10/06/2014	Any day expiry	10.66	Put	48.68450	0.04868	0.00000	0.00000	48.684	14.42	247,980.00	3,000	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.75220	10.75220		10.66400	10.66400		13.55	415,475,760.20	38,641	453,521.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.86	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.93	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.07330	0.00007	0.28870	0.00029	0.073	18.82	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.09410	0.00009	0.36910	0.00037	0.094	18.65	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.44560	0.00045	1.63800	0.00164	0.446	17.57	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.56670	0.00057	2.04990	0.00205	0.567	17.40	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.61380	0.00061	2.20740	0.00221	0.614	17.35	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.66460	0.00066	2.37620	0.00238	0.665	17.29	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	1.57310	0.00157	4.98740	0.00499	1.573	16.67	0.00	0	15,489.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	1.83450	0.00183	5.56730	0.00557	1.834	16.56	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	554.88210	0.55488	471.33620	0.47134	554.882	16.27	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	275.14340	0.27514	202.25660	0.20226	275.143	14.79	2,338,718.90	8,500	20,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	22.94340	0.02294	38.25660	0.03826	22.943	14.79	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	35.48760	0.03549	55.42780	0.05543	35.488	14.44	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	194.61270	0.19461	128.72810	0.12873	194.613	14.29	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	50.41440	0.05041	75.37740	0.07538	50.414	14.14	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	56.39740	0.05640	83.28770	0.08329	56.397	14.04	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	194.15580	0.19416	265.45610	0.26546	194.156	14.54	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	35.63230	0.03563	23.21330	0.02321	35.632	14.88	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	33.78090	0.03378	22.14170	0.02214	33.781	14.94	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	27.23260	0.02723	18.35380	0.01835	27.233	15.21	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	275.03260	0.27503	354.35380	0.35435	275.033	15.21	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	24.42400	0.02442	16.72620	0.01673	24.424	15.34	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	15.71370	0.01571	11.62260	0.01162	15.714	15.87	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	14.05830	0.01406	10.63310	0.01063	14.058	16.00	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	13.29560	0.01330	10.17380	0.01017	13.296	16.07	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	10.05190	0.01005	8.18520	0.00819	10.052	16.40	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	8.98570	0.00899	7.51520	0.00752	8.986	16.53	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	2.06740	0.00207	2.29960	0.00230	2.067	19.04	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1.36470	0.00136	1.62570	0.00163	1.365	19.97	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.28170	0.00028	0.34070	0.00034	0.282	23.28	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,248.08170	1.24808	1,336.34070	1.33634	1,248.082	23.28	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.22850	0.00023	0.28020	0.00028	0.229	23.62	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.10700	0.00011	0.13740	0.00014	0.107	24.89	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.75910	10.75910	10.67080	10.67080		12.85	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	410.68690	0.41069	333.16870	0.33317	410.687	14.14	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	23.43290	0.02343	38.91900	0.03892	23.433	13.78	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	31.57660	0.03158	49.72390	0.04972	31.577	13.61	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	270.67660	0.27068	200.52390	0.20052	270.677	13.61	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	37.51130	0.03751	57.44770	0.05745	37.511	13.51	191,000.00	5,000	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	123.56380	0.12356	0.00000	0.00000	123.564	12.91	192,150.00	1,500	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	112.54560	0.11255	0.00000	0.00000	112.546	12.85	864,990.00	7,000	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.76080	10.76080	10.67250	10.67250		12.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	24.70340	0.02470	40.99980	0.04100	24.703	13.61	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	273.99470	0.27399	204.60850	0.20461	273.995	13.47	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	33.19470	0.03319	52.10850	0.05211	33.195	13.47	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.76250	10.76250	10.67420	10.67420		12.85	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.77270	10.77270	10.68430	10.68430		12.57	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	25.95950	0.02596	43.00490	0.04300	25.959	12.50	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	350.28180	0.35028	279.53480	0.27953	350.282	12.50	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	27.58180	0.02758	45.23480	0.04523	27.582	12.50	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	278.66980	0.27867	213.92200	0.21392	278.670	12.52	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	45.96980	0.04597	69.62200	0.06962	45.970	12.52	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	271.17340	0.27117	207.14810	0.20715	271.173	12.52	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	48.47340	0.04847	72.84810	0.07285	48.473	12.52	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.77440	10.77440	10.68600	10.68600		12.57	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.77620	10.77620	10.68770	10.68770		12.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00980	0.00001	0.01990	0.00002	0.010	26.61	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	121.82140	0.12182	82.84190	0.08284	121.821	12.91	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.78130	10.78130	10.69280	10.69280		12.59	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	156.93890	0.15694	204.64900	0.20465	156.939	12.59	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.85840	0.00086	0.74610	0.00075	0.858	19.66	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.82970	10.82970	10.74060	10.74060		12.53	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.08650	0.00009	0.24190	0.00024	0.087	20.59	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	213.89470	0.21389	164.11830	0.16412	213.895	12.47	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.83140	10.83140	10.74230	10.74230		12.54	0.00	0	348.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	194.97820	0.19498	231.98480	0.23198	194.978	12.44	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	4.44220	0.00444	3.92940	0.00393	4.442	18.02	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.87370	10.87370	10.78430	10.78430		12.43	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	52.62780	0.05263	62.71290	0.06271	52.628	11.55	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	41.60270	0.04160	26.34880	0.02635	41.603	17.12	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.88260	10.88260	10.79310	10.79310		12.52	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	218.10110	0.21810	247.48480	0.24748	218.101	12.33	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	18.22300	0.01822	8.64890	0.00865	18.223	19.55	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.88440	10.88440	10.79480	10.79480		12.51	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.40520	0.00041	0.87830	0.00088	0.405	18.96	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	233.25030	0.23325	184.79280	0.18479	233.250	12.74	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.91720	10.91720	10.82750	10.82750		12.49	118,571,709.20	10,861	400,437.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	2.05210	0.00205	3.86930	0.00387	2.052	16.52	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	2.32920	0.00233	4.28650	0.00429	2.329	16.14	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	2.40460	0.00240	4.39850	0.00440	2.405	16.05	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	2.82430	0.00282	5.01230	0.00501	2.824	15.58	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	11.10810	0.01111	16.40440	0.01640	11.108	11.90	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	23.65530	0.02366	30.85660	0.03086	23.655	11.70	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	32.91900	0.03292	40.61660	0.04062	32.919	11.65	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	43.63930	0.04364	51.65290	0.05165	43.639	11.60	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	46.36900	0.04637	54.43700	0.05444	46.369	11.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	49.23610	0.04924	57.35160	0.05735	49.236	11.58	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	52.24270	0.05224	60.40130	0.06040	52.243	11.57	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	60.40510	0.06041	68.65410	0.06865	60.405	11.54	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	76.65480	0.07665	88.97810	0.08898	76.655	11.57	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	598.85130	0.59885	522.13230	0.52213	598.851	11.60	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	103.84240	0.10384	119.63090	0.11963	103.842	11.75	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	527.15390	0.52715	453.98610	0.45399	527.154	11.78	0.00	0	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	109.95390	0.10995	126.48610	0.12649	109.954	11.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	520.29580	0.52030	447.50690	0.44751	520.296	11.80	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	126.24330	0.12624	144.70340	0.14470	126.243	11.87	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	480.36950	0.48037	409.92370	0.40992	480.369	11.90	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	133.16950	0.13317	152.42370	0.15242	133.170	11.90	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	140.32920	0.14033	160.39510	0.16040	140.329	11.94	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	461.19750	0.46120	391.97210	0.39197	461.198	11.96	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	143.99750	0.14400	164.47210	0.16447	143.998	11.96	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	163.22780	0.16323	185.79730	0.18580	163.228	12.04	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	418.53550	0.41854	352.26190	0.35226	418.536	12.08	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	244.69880	0.24470	0.00000	0.00000	244.699	12.36	1,590,542.20	6,500	6,500.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	326.98130	0.32698	0.00000	0.00000	326.981	12.38	1,634,906.50	5,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Put	265.36430	0.26536	298.60590	0.29861	265.364	12.43	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	286.42590	0.28643	234.00830	0.23401	286.426	12.59	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	259.77430	0.25977	210.62080	0.21062	259.774	12.83	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	136.36420	0.13636	105.63550	0.10564	136.364	14.46	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	132.88490	0.13288	102.72710	0.10273	132.885	14.53	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	131.18530	0.13119	101.30870	0.10131	131.185	14.57	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	713.98530	0.71399	773.80870	0.77381	713.985	14.57	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	129.50930	0.12951	99.91130	0.09991	129.509	14.61	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	71.80750	0.07181	51.77290	0.05177	71.808	16.43	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	52.71390	0.05271	33.48540	0.03349	52.714	17.33	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	48.31450	0.04831	29.44540	0.02945	48.314	17.60	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	46.29090	0.04629	27.61670	0.02762	46.291	17.73	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	43.91190	0.04391	25.49350	0.02549	43.912	17.90	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	32.23750	0.03224	15.61030	0.01561	32.238	18.94	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.93020	10.93020	10.84040	10.84040		12.65	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	113.74580	0.11375	131.32560	0.13133	113.746	11.77	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	126.87680	0.12688	145.76580	0.14577	126.877	11.85	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.93770	10.93770	10.84780	10.84780		12.68	10,912,500.00	1,000	338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	237.60490	0.23760	265.59370	0.26559	237.605	12.39	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	29.82800	0.02983	15.55800	0.01556	29.828	19.88	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.94330	10.94330	10.85340	10.85340		12.65	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.25910	0.00126	2.55040	0.00255	1.259	18.38	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	306.69040	0.30669	254.62100	0.25462	306.690	12.68	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.99910	10.99910	10.90880	10.90880		12.80	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	2.32200	0.00232	4.45210	0.00445	2.322	17.84	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	253.16390	0.25316	280.22480	0.28022	253.164	12.41	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	270.55640	0.27056	226.37060	0.22637	270.556	13.56	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	45.94560	0.04595	28.18470	0.02818	45.946	20.18	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.01030	11.01030	10.91990	10.91990		12.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	64.16520	0.06417	66.69570	0.06670	64.165	11.97	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	144.47370	0.14447	117.72750	0.11773	144.474	15.55	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.04930	11.04930	10.95870	10.95870		12.87	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	262.02530	0.26203	288.46300	0.28846	262.025	12.38	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	60.39000	0.06039	36.35210	0.03635	60.390	20.98	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.05490	11.05490	10.96420	10.96420		12.87	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.47810	0.00348	6.95420	0.00695	3.478	17.34	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	327.18970	0.32719	280.30930	0.28031	327.190	13.44	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.08000	11.08000	10.98920	10.98920		13.01	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.08200	11.08200	10.99120	10.99120		13.01	78,682,200.00	7,100	54,238.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.01900	0.01202	19.68980	0.01969	12.019	14.47	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	22.02600	0.02203	28.28460	0.02828	22.026	13.60	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	39.18000	0.03918	41.24460	0.04124	39.180	12.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	46.30080	0.04630	46.36530	0.04637	46.301	12.50	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	56.48510	0.05649	59.75520	0.05976	56.485	12.20	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,051.96870	1.05197	965.66280	0.96566	1,051.969	12.14	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	69.96870	0.06997	74.46280	0.07446	69.969	12.14	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	886.59530	0.88660	803.57350	0.80357	886.595	12.03	0.00	0	1,130.00

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	10.34	Put	112.89370	0.11289	121.47600	0.12148	112.894	12.01	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	117.22850	0.11723	126.22960	0.12623	117.229	12.00	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	121.68980	0.12169	131.12490	0.13112	121.690	11.99	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	135.85560	0.13586	146.66830	0.14667	135.856	11.96	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	151.23010	0.15123	166.61090	0.16661	151.230	11.92	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	165.00440	0.16500	184.99520	0.18500	165.004	11.89	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	223.03370	0.22303	247.11930	0.24712	223.034	12.20	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	587.87220	0.58787	521.98400	0.52198	587.872	12.26	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	582.24370	0.58224	516.63180	0.51663	582.244	12.28	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	276.81350	0.27681	304.21840	0.30422	276.813	12.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	518.15440	0.51815	455.87370	0.45587	518.154	12.52	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	331.66220	0.33166	362.13360	0.36213	331.662	12.66	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	369.22990	0.36923	401.64840	0.40165	369.230	12.80	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	426.33370	0.42633	464.49630	0.46450	426.334	13.01	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	489.68730	0.48969	531.08640	0.53109	489.687	13.29	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	269.46010	0.26946	230.21660	0.23022	269.460	14.26	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	183.34280	0.18334	154.58560	0.15459	183.343	15.53	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	181.86020	0.18186	153.29430	0.15329	181.860	15.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	169.17930	0.16918	142.28220	0.14228	169.179	15.81	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	145.78710	0.14579	121.47540	0.12148	145.787	16.34	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	144.66530	0.14467	120.49130	0.12049	144.665	16.37	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	88.42800	0.08843	71.72860	0.07173	88.428	18.28	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	85.15080	0.08515	68.92570	0.06893	85.151	18.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	76.34630	0.07635	61.84380	0.06184	76.346	18.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	75.45420	0.07545	61.29340	0.06129	75.454	18.99	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	48.69740	0.04870	24.78210	0.02478	48.697	24.61	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.08800	11.08800	10.99710	10.99710		13.00	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	267.86370	0.26786	294.70090	0.29470	267.864	12.39	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	71.55580	0.07156	52.12570	0.05213	71.556	21.44	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.10410	11.10410	11.01300	11.01300		13.00	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.24790	0.00425	8.45540	0.00846	4.248	16.87	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	393.76490	0.39376	343.50730	0.34351	393.765	13.27	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.17640	11.17640	11.08430	11.08430		13.14	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.45830	0.00546	10.66720	0.01067	5.458	16.37	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	278.62250	0.27862	304.96290	0.30496	278.623	12.45	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	466.99870	0.46700	413.97150	0.41397	466.999	13.26	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	98.37890	0.09838	79.02690	0.07903	98.379	22.68	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.23260	11.23260	11.13980	11.13980		13.36	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	282.46090	0.28246	309.85830	0.30986	282.461	12.44	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	114.44110	0.11444	96.28800	0.09629	114.441	23.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.23460	11.23460	11.14180	11.14180		13.35	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	7.06690	0.00707	13.14730	0.01315	7.067	16.25	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	546.32350	0.54632	489.17720	0.48918	546.323	13.15	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.27200	11.27200	11.17900	11.17900		13.36	17,471,600.00	1,550	16,750.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	95.16070	0.09516	101.68970	0.10169	95.161	12.30	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	136.98610	0.13699	148.85340	0.14885	136.986	12.25	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	184.89450	0.18489	200.77190	0.20077	184.895	12.26	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	331.65070	0.33165	360.65870	0.36066	331.651	12.67	0.00	0	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	12.61	Call	221.76840	0.22177	194.05570	0.19406	221.768	16.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	173.68380	0.17368	150.82100	0.15082	173.684	17.52	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	130.87840	0.13088	112.09690	0.11210	130.878	21.49	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.29530	11.29530	11.20220	11.20220		13.48	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	286.95790	0.28696	314.48500	0.31448	286.958	12.48	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	124.05910	0.12406	97.47820	0.09748	124.059	23.35	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.36320	11.36320	11.26970	11.26970		13.58	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	289.70930	0.28971	317.26300	0.31726	289.709	12.49	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	127.08770	0.12709	105.99120	0.10599	127.088	23.09	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.42470	11.42470	11.33090	11.33090		13.66	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	294.45770	0.29446	317.34020	0.31734	294.458	12.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	123.11470	0.12311	107.60750	0.10761	123.115	22.78	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.46510	11.46510	11.37120	11.37120		13.78	5,732,550.00	500	3,350.00
\$ / R	On 26/06/2015	Any day expiry			11.48850	11.48850	11.39450	11.39450		13.92	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	303.67340	0.30367	324.65720	0.32466	303.673	12.77	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	120.98370	0.12098	99.36330	0.09936	120.984	22.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.55870	11.55870	11.46470	11.46470		14.09	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	310.24030	0.31024	331.49410	0.33149	310.240	12.89	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	123.51760	0.12352	105.08950	0.10509	123.518	22.45	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.62050	11.62050	11.52630	11.52630		14.22	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	316.12190	0.31612	336.08190	0.33608	316.122	13.01	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	122.05580	0.12206	102.11160	0.10211	122.056	22.36	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.65880	11.65880	11.52000	11.52000		14.31	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.68860	11.68860	11.59430	11.59430		14.41	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	321.03770	0.32104	339.83210	0.33983	321.038	13.10	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	121.69630	0.12170	105.42400	0.10542	121.696	22.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.75250	11.75250	11.65800	11.65800		14.51	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	325.03940	0.32504	342.88840	0.34289	325.039	13.17	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	131.34820	0.13135	109.29960	0.10930	131.348	22.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.81210	11.81210	11.71750	11.71750		14.60	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	328.55720	0.32856	344.77860	0.34478	328.557	13.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	119.41570	0.11942	99.07110	0.09907	119.416	21.85	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.86740	11.86740	11.77270	11.77270		14.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	330.27110	0.33027	345.61920	0.34562	330.271	13.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	110.58150	0.11058	94.25150	0.09425	110.581	21.69	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.75220	10.75220	10.66400	10.66400		13.55	2,214,953.20	206	1,134.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	21,741.67950	0.21742	29,155.36140	0.29155	21,741.680	14.74	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.91720	10.91720	10.82750	10.82750		12.49	98,254.80	9	190.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.08200	11.08200	10.99120	10.99120		13.01	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	59,358.67320	0.59359	52,743.59530	0.52744	59,358.673	12.24	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.27200	11.27200	11.17900	11.17900		13.36	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.99630	17.99630	17.86460	17.86460		14.94	72,219,151.90	4,013	15,882.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.13	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.36740	0.00037	0.57910	0.00058	0.367	18.55	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.74680	0.00075	1.13150	0.00113	0.747	18.04	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	1.43080	0.00143	2.10430	0.00210	1.431	17.56	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	2.15800	0.00216	3.12450	0.00312	2.158	17.26	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	9.26700	0.00927	13.18350	0.01318	9.267	16.33	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	487.49530	0.48750	368.95970	0.36896	487.495	15.73	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	135.11470	0.13511	177.61460	0.17761	135.115	15.12	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	72.39280	0.07239	37.89850	0.03790	72.393	15.79	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	500.09040	0.50009	608.62050	0.60862	500.090	16.18	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	2.10930	0.00211	0.87920	0.00088	2.109	21.32	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.30480	0.00130	0.29440	0.00029	1.305	22.82	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.25920	18.25920	18.12520	18.12520		12.34	0.00	0	28,761.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	31.80810	0.03181	37.40690	0.03741	31.808	12.44	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	120.49850	0.12050	140.48120	0.14048	120.499	11.37	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	369.89380	0.36989	305.43740	0.30544	369.894	12.91	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.51980	18.51980	18.38420	18.38420		12.60	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	664.89570	0.66490	724.23680	0.72424	664.896	12.60	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.65230	18.65230	18.51500	18.51500		12.60	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	520.06170	0.52006	575.93500	0.57593	520.062	12.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	664.52660	0.66453	728.03450	0.72803	664.527	12.45	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	737.68080	0.73768	807.51600	0.80752	737.681	12.58	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	221.70710	0.22171	196.41780	0.19642	221.707	15.64	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	158.01730	0.15802	139.35670	0.13936	158.017	16.25	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	156.43630	0.15644	137.94550	0.13795	156.436	16.27	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.81500	18.81500	18.67670	18.67670		12.75	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.10930	19.10930	18.97060	18.97060		13.57	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10498	0.10498	0.10437	0.10437		14.88	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10665	0.10665	0.10604	0.10604		13.00	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10834	0.10834	0.10771	0.10771		14.35	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11029	0.11029	0.10965	0.10965		14.06	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.64540	14.64540	14.51050	14.51050		14.99	44,126,590.20	3,013	68,950.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	2.07520	0.00208	3.25140	0.00325	2.075	16.56	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	2.74930	0.00275	4.42080	0.00442	2.749	16.34	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	16.37030	0.01637	24.12270	0.02412	16.370	15.75	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	56.05110	0.05605	78.92050	0.07892	56.051	15.37	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	264.81450	0.26481	157.69640	0.15770	264.815	15.29	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	275.10360	0.27510	370.35230	0.37035	275.104	15.54	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	28.90890	0.02891	11.25490	0.01125	28.909	16.14	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.36540	0.00037	0.14330	0.00014	0.365	23.23	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.31050	0.00031	0.12360	0.00012	0.311	23.46	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.87140	14.87140	14.73420	14.73420		12.49	44,614.20	3	20,036.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	26.07240	0.02607	30.01480	0.03001	26.072	11.72	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	78.23470	0.07823	87.73990	0.08774	78.235	11.61	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	150.12600	0.15013	170.52660	0.17053	150.126	11.83	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	159.57390	0.15957	180.93710	0.18094	159.574	11.86	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	158.17860	0.15818	110.81550	0.11082	158.179	14.17	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	81.79930	0.08180	53.48960	0.05349	81.799	15.49	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.09950	15.09950	14.96030	14.96030		12.83	7,398,755.00	490	9,398.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	61.71600	0.06172	61.70250	0.06170	61.716	12.19	0.00	0	1,737.00

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	13.74	Put	87.46880		0.08747	93.08760	0.09309		87.469	11.95	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	233.47540		0.23348	184.17370	0.18417		233.475	14.75	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.36380		15.36380	15.22110	15.22110			13.22	7,681,900.00	500	1,400.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.63540		15.63540	15.49030	15.49030			13.58	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 07/08/2014	Index Future			491.59600		491.59600	490.01300	490.01300				0.00	0	0.00
AL12	On 06/11/2014	Index Future			499.02000		499.02000	497.41300	497.41300				0.00	0	0.00
AL12	On 05/02/2015	Index Future			506.85200		506.85200	505.23000	505.23000				0.00	0	0.00
AL37	On 07/08/2014	Index Future			422.87900		422.87900	423.02800	423.02800				0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.26500		429.26500	429.41600	429.41600				0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.87100		495.87100	495.95700	495.95700				0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.35900		503.35900	503.44600	503.44600				0.00	0	0.00
ALBI	On 07/08/2014	Index Future			450.95600		450.95600	450.38600	450.38600				0.00	0	647.00
ALBI	On 06/11/2014	Index Future			457.76600		457.76600	457.18700	457.18700				0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.95100		464.95100	464.37200	464.37200				0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.94070		9.94070	9.85680	9.85680			12.13	20,378,435.00	2,050	6,492.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.28310		0.00028	0.71100	0.00071		0.283	17.28	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	257.37340		0.25737	186.57380	0.18657		257.373	13.92	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	1.00250		0.00100	0.63270	0.00063		1.003	18.88	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.02740		10.02740	9.94280	9.94280			11.23	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.11730		10.11730	10.03260	10.03260			11.40	1,517,595.00	150	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	93.73190		0.09373	113.50600	0.11351		93.732	11.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	366.95780		0.36696	325.23110	0.32523		366.958	11.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	146.67120		0.14667	128.03780	0.12804		146.671	12.68	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.22420		10.22420	10.13880	10.13880			11.72	0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.33440		10.33440	10.25650	10.25650			12.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.85440		9.85440	9.78590	9.78590			11.75	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.98290		9.98290	9.91360	9.91360			11.02	249,572.50	25	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.11210		10.11210	10.04170	10.04170			11.85	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			64.58130		64.58130	-40.59480	-40.59480				0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			743.78830		743.78830	697.49390	697.49390				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			823.96480		823.96480	776.49640	776.49640				0.00	0	3,116.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future			7.51670		7.51670	-58.88580	-58.88580				0.00	0	4,362.00
CF CANDO CAFG	On 12/12/2014	Can-Do Future			690.95230		690.95230	643.02430	643.02430				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			98.70650		98.70650	87.33310	87.33310				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
CF CANDO CAFS	On 25/06/2014	Can-Do Future		159.24080	159.24080		114.65150	114.65150			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future		89.59730	89.59730		54.24240	54.24240			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.98960	11.98960		11.88470	11.88470		14.86	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.18610	12.18610		12.07990	12.07990		12.85	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.38410	12.38410		12.27760	12.27760		13.27	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.61390	12.61390		12.50530	12.50530		13.67	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.71940	1.71940		1.70390	1.70390		12.20	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73740	1.73740		1.72140	1.72140		12.20	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75720	1.75720		1.74120	1.74120		12.67	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.00749	123.00749		122.96737	122.96737			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.39995	123.39995		123.35916	123.35916			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		9.82511	83.17000		9.87237	82.83009			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.92844	80.64203		9.97726	80.29696			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.03119	81.90920		10.08141	81.56032			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		449.94900	449.94900		449.60500	449.60500			13,498,470.00	3	512.00
GOVI	On 06/11/2014	GOVI		456.74400	456.74400		456.39400	456.39400			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.91200	463.91200		463.56600	463.56600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.18341	117.18341		117.14624	117.14624			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.96865	118.96865		118.93094	118.93094			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		121.10239	121.10239		121.06295	121.06295			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		122.94743	122.94743		122.90753	122.90753			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		120.84154	120.84154		120.80211	120.80211			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		121.33703	121.33703		121.29704	121.29704			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		126.44781	126.44781		126.40567	126.40567			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future		128.37413	128.37413		128.33145	128.33145			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014		Index Future	215.34500	215.34500		215.25500	215.25500			0.00	0	1,268.00
IGOV	On 06/11/2014		Index Future	218.62300	218.62300		218.53200	218.53200			0.00	0	87.00
IGOV	On 05/02/2015		Index Future	222.08000	222.08000		221.99200	221.99200			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	584.09300	584.09300		583.47100	583.47100			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	592.95600	592.95600		592.32600	592.32600			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	142.28471	142.28471		142.08761	142.08761			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.81000	94.19000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.86000	94.14000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.08000	93.92000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.15000	93.85000		6.14000	93.86000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.33000	93.67000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.40000	93.60000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.56000	93.44000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.82000	93.18000		6.77000	93.23000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.05000	92.95000		6.99000	93.01000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.23000	92.77000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.39000	92.61000		7.34000	92.66000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.55000	92.45000		7.48000	92.52000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.06450	9.06450		9.03460	9.03460		11.33	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.14700	9.14700		9.11690	9.11690		8.84	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.20930	9.20930		9.17910	9.17910		10.12	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36210	1.36210		1.36070	1.36070			0.00	0	300.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36220	1.36220		1.36080	1.36080			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36250	1.36250		1.36110	1.36110			0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.53740	9.53740	0.10485	9.59450	9.59450		14.09	0.00	0	0.00
R / ¥EN	On 15/09/2014		Foreign Exchange Future	9.53160	9.53160	0.10485	9.58870	9.58870		13.40	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.83933	112.38351		6.82361	112.40066		1.02	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.07292	107.26915		7.05222	107.28656		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.42002	108.95519		7.38634	108.97502		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	8.43574	117.12598		8.43672	117.11775		10.32	11,712,598.00	100	46,077.00
R186	On 07/08/2014	7.60	Call	178.65000	0.17865		183.72000	0.18372	178.650	10.09	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	699.25000	0.69925		709.33000	0.70933	699.250	10.23	0.00	0	105.00

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	On 07/08/2014	Bond Future	8.25	Call	1,356.73000		1.35673	1,368.51000	1.36851		1,356.730	10.32	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	2,076.37000		2.07637	2,096.17000	2.09617		2,076.370	10.41	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	1,147.10000		1.14710	1,164.24000	1.16424		1,147.100	10.54	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	659.07000		0.65907	672.67000	0.67267		659.070	10.65	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	297.60000		0.29760	306.40000	0.30640		297.600	10.79	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.51581		118.89620	8.51682	118.88790			10.26	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,284.26000		1.28426	1,294.80000	1.29480		1,284.260	10.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.59193		115.46819	8.59269	115.46207			10.61	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/08/2014	Bond Future			284.77411		284.77411	284.68374	284.68374				0.00	0	905.00
R197	On 06/11/2014	Bond Future			289.11186		289.11186	289.02020	289.02020				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			6.07318		102.14849	6.14221	102.12372			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			227.98822		227.98822	227.91436	227.91436			10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.46106		231.46106	231.38623	231.38623				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			8.31355		100.06660	8.30943	100.09093			8.55	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.40596		97.65834	8.40167	97.68300			8.90	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.49661		99.19248	8.49177	99.21954			8.71	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			7.46723		105.47774	7.43662	105.56207			2.98	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	56.02000		0.05602	66.12000	0.06612		56.020	2.92	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.60322		102.90836	7.56955	102.99397			3.10	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	183.79000		0.18379	200.62000	0.20062		183.790	3.01	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	256.01000		0.25601	277.47000	0.27747		256.010	3.03	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.74558		104.52520	7.70734	104.61419			3.06	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	997.16000		0.99716	1,043.12000	1.04312		997.160	3.09	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			8.94428		92.42580	8.97603	92.17797				0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.02499		93.82350	9.05776	93.57189				0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.10361		91.29047	9.13721	91.03677				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future			9.20156		93.65722		9.25883	93.14823			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.27959		95.07363		9.33860	94.55690			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.35574		92.30981		9.41636	91.78683			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.67732		102.29759		7.66288	102.35066		4.46	0.00	0	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	604.47000		0.60447		588.30000	0.58830	604.470	4.53	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.78869		103.84367		7.77321	103.89751		4.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	894.67000		0.89467		876.89000	0.87689	894.670	4.49	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.89771		101.44001		7.88043	101.49672		4.55	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.25020		98.76680		9.35338	97.76334			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.32641		95.83304		9.43275	94.81435			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.40099		97.33867		9.51043	96.30591			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			7.94403		97.53179		7.94532	97.52629		5.97	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.04725		99.00625		8.04862	99.00065		5.95	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.14946		96.92027		8.15042	96.91652		6.03	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			8.09967		95.63510		8.09561	95.65476		6.94	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	745.26000		0.74526		746.16000	0.74616	745.260	7.03	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.19734		93.68213		8.19307	93.70211		7.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,179.23000		1.17923		1,177.34000	1.17734	1,179.230	7.40	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.29190		95.15406		8.28700	95.17621		6.98	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			9.12495		75.33947		9.17179	74.99579		15.42	0.00	0	25,211.00
R209	On 06/11/2014	Bond Future			9.19954		73.33153		9.24774	72.98266		16.05	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,148.89000		1.14889		1,067.26000	1.06726	1,148.890	15.79	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,264.70000		2.26470		2,128.51000	2.12851	2,264.700	16.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,418.25000		2.41825		2,275.56000	2.27556	2,418.250	16.05	0.00	0	1,640.00

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	On 06/11/2014	Bond Future	9.05	Call	2,578.76000		2.57876	2,429.54000	2.42954		2,578.760	16.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	2,133.91000		2.13391	2,275.86000	2.27586		2,133.910	16.37	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,924.00000		1.92400	2,056.34000	2.05634		1,924.000	16.42	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,160.93000		1.16093	1,253.36000	1.25336		1,160.930	16.67	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,080.82000		1.08082	1,168.49000	1.16849		1,080.820	16.70	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,001.09000		1.00109	1,084.01000	1.08401		1,001.090	16.70	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.27099		74.48388	9.32039	74.13095			15.98	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/08/2014	Bond Future			170.77451		170.77451	170.71947	170.71947				0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.33659		171.33659	171.28056	171.28056				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			129.89433		129.89433	129.68795	129.68795				0.00	0	390.00
R211	On 06/11/2014	Bond Future			131.87338		131.87338	131.66384	131.66384				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			134.68367		134.68367	134.64072	134.64072				0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.73569		136.73569	136.69209	136.69209				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			8.96331		86.35895	8.98467	86.19929			13.53	0.00	0	26,107.00
R213	On 06/11/2014	Bond Future			9.04328		84.12293	9.06531	83.96079			14.15	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.12140		85.44455	9.14390	85.28150			14.10	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			9.21406		76.14611	9.28646	75.59641			16.22	15,229,222.00	200	5,428.00
R214	On 06/11/2014	Bond Future			9.28876		74.00869	9.36328	73.45067			17.02	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.36172		75.17145	9.43826	74.60610			16.98	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			21,070.31000		21,070.31000	20,891.12000	20,891.12000				0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,369.22000		21,369.22000	21,186.25000	21,186.25000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			5.06350		5.06350	5.06580	5.06580			6.71	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03620		5.03620	5.03820	5.03820			9.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/12/2014	Foreign Exchange Future	5.01550	5.01550		5.01570	5.01570		10.42	0.00	0	0.00
Total for Derivatives :										850,276,718.80	106,914	3 775 140.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	101.19581		0.00000	101.17790			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.22500	102.92830		7.21000	102.92199			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.44600		0.00000	101.42618			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.77500	103.79393		8.76000	103.82816			82,485,000,000,000.00	9,400,000,000	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	101.02782		0.00000	101.00793			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.49000	101.32601		9.48500	101.32516			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.25241		0.00000	100.23096			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.34537		0.00000	100.32372			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.64000	95.57186		9.62500	95.59919			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.52500	101.98731		7.51000	101.97848			301,000,000,000.00	40,000,000	226,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.68995		0.00000	100.66825			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.96000	104.24720		8.93000	104.29941			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.35000	136.17914		1.40000	136.09515			0.00	0	190,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.22000	267.71257		2.22000	267.58007			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.22880		0.00000	100.20795			0.00	400,000,000	80,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.97587		0.00000	101.95749			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.59805		0.00000	101.57848			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.66452		0.00000	101.64412			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.70871		0.00000	101.68774			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.13826		0.00000	101.11993			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.23961		0.00000	101.22157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.07665	0.00000	101.05794				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.98500	105.15586	7.97000	105.14487				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.21870	0.00000	100.19652				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.73500	102.25792	7.78000	102.22250				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.78071	0.00000	101.75961				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.22766	0.00000	100.20748				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.26418	0.00000	101.24147				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.10077	0.00000	101.07921				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.32742	0.00000	101.30433				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.54672	0.00000	101.52506				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.72285	0.00000	101.69923				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.20679	0.00000	102.18371				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.94685	0.00000	101.91962				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000	128.45714	2.92000	128.39126				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.10000	116.47743	4.15000	116.28552				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.85000	102.94803	4.90000	102.71499				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.89000	106.21607	5.89000	106.15296				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.36000	113.68450	11.33000	113.70743				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.74231	0.00000	101.70914				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.78307	0.00000	101.75549				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.87527	0.00000	101.84631				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.96469	0.00000	101.93437				0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.60000	112.89366	4.65000	112.58289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		65.28398		100.00000	65.12584			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.96000		169.18584		1.96000	169.10343			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		158.10509		2.76000	158.02459			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000		173.83602		1.99000	173.75113			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000		181.42936		1.79000	181.34179			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.35625		74.57889		8.32625	74.63805			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.35625		74.57889		8.32625	74.63805			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.53084		0.00000	101.50986			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.32000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.19000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.86000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		88.70000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		88.17000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.08881		0.00000	101.06956			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.01614		0.00000	100.99685			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		87.69000		0.00000	87.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.27500		104.77762		7.32000	104.73326			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		88.59000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		91.23000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.29866		0.00000	101.27932			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.51500		110.16061		7.50000	110.15746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		101.05923	0.00000	101.03839				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		85.79000	0.00000	85.79000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.54000	0.00000	85.54000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000		106.98732	2.46000	106.93362				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000		154.95399	2.50000	154.87618				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		206.29539	2.39000	206.19232				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		84.93000	0.00000	84.93000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.85000		89.88012	9.84500	89.88318				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		94.48000	0.00000	94.48000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.47000	0.00000	98.47000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.50037	0.00000	103.44396				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.68000	0.00000	90.68000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.77000	0.00000	101.00000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.92000	0.00000	112.90000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		111.06487	9.63000	111.03618				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.92000	0.00000	110.89500				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.77500		109.92611	9.77500	109.89729				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.19500		88.99090	9.19000	88.99206				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.73000	0.00000	102.73000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		99.84000	0.00000	99.84000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.87000		109.22610		9.87000	109.19719			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.90170		0.00000	99.88185			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.73272		0.00000	100.71146			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.56000		106.33653		8.53000	106.41014			171,200,000,000.00	20,000,000	1,458,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.20000		102.62039		9.19500	102.62035			9,200,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.17500		101.76661		7.16000	101.76015			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.19000		95.62804		9.19000	95.60457			183,800,000,000.00	20,000,000	1,611,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.99500		93.71286		9.99500	93.68803			19,990,000,000,000.00	2,000,000,000	1,900,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.87500		104.47858		7.86000	104.48159			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.15000		130.00759		2.15000	129.94352			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.03000		271.67055		2.03000	271.53749			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.29000		128.19672		1.34000	127.97294			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000		130.30942		2.04000	130.24552			0.00	0	100,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00307		100.00000	0.00303			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		47.01813		100.00000	46.90297			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.67500		105.10215		11.66000	105.08741			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.45632		0.00000	100.42941			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.25121		100.00000	4.24091			520,000,000,000,000.00	5,200,000,000	2,600,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.46772		0.00000	100.44014			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.62893		0.00000	100.59180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.33919	100.00000	25.27781				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.44492	0.00000	100.41868				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.28837	11.00000	63.27028				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.21708	100.00000	16.17780				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		101.77767	0.00000	101.75477				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.95435	0.00000	101.92914				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.69889	0.00000	101.67702				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.75212	0.00000	101.72956				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.77554	0.00000	101.75267				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.80377	0.00000	102.78027				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.80377	0.00000	102.78027				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.82046	0.00000	102.79683				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		101.65633	0.00000	101.63501				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.82046	0.00000	102.79683				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.78707	0.00000	102.76373				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		89.51330	0.00000	89.49464				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		101.62644	0.00000	101.60551				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.50758	0.00000	101.48609				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.72023	0.00000	101.69808				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.77323	0.00000	101.75039				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	0.00000	101.79449	0.00000	101.77137				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.75192	0.00000	101.72936				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.65634	0.00000	101.63502				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.64500	103.57150	9.64500	103.54468				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.83364	0.00000	100.81161				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.51814	0.00000	101.49641				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	83.21057	0.00000	83.19051				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.86497	0.00000	164.05257				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.90253	0.00000	164.08945				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.69883	0.00000	101.67696				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.36016	0.00000	100.34015				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.36016	0.00000	100.34015				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.22338	0.00000	100.20298				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.64558	0.00000	101.62440				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.63281	0.00000	101.61179				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.71893	0.00000	102.69790				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.08463	0.00000	100.01603				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.71714	0.00000	102.69614				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.78121	0.00000	102.75797				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.37135	0.00000	103.34871				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.68794	0.00000	101.66697				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.74939	0.00000	103.72865				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.54450	0.00000	101.52336				0.00	140,000,000	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	101.70524		0.00000	101.68328			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.67136		0.00000	101.64985			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.50097		0.00000	101.48168			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.46473		0.00000	101.44591			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.53507		0.00000	101.51534			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.66710		0.00000	101.64564			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.59254		0.00000	101.57205			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.50736		0.00000	101.48799			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.53081		0.00000	101.51113			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.13720		10.23000	102.10951			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.55407		0.00000	101.53408			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.51802		0.00000	101.49851			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.53653		0.00000	116.14486			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.71500	104.84721		9.70000	104.87874			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.66064		0.00000	101.63927			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.86324		1.75000	113.80837			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.52868		0.00000	101.50903			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.53275		0.00000	101.51304			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.58939		0.00000	101.56790			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.64110		0.00000	101.61889			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.53769		0.00000	101.51689			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.63076		0.00000	101.60870			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	102.25265		0.00000	102.23316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	0.00000	103.74492	0.00000	103.72419				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.59973	0.00000	103.58037				0.00	0	10,500,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.65143	0.00000	101.62910				0.00	0	10,000,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.86640	0.00000	102.84547				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.63076	0.00000	101.60870				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.62329	0.00000	101.60241				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.71365	0.00000	101.69159				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.74133	0.00000	101.71890				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.51786	0.00000	101.49834				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.54983	0.00000	101.52990				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.74780	0.00000	101.72529				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.68865	0.00000	101.66580				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.80645	0.00000	101.78201				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.59973	0.00000	101.57810				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.78992	0.00000	101.76571				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	104.16194	0.00000	104.13975				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.80645	0.00000	101.78201				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.39433	0.00000	92.37606				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.72379	0.00000	101.70047				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.72379	0.00000	101.70047				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.73689	0.00000	119.15998				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.59667	0.00000	120.01547				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.49630	0.00000	101.47608				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.48183	0.00000	101.46179				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210		On 20/05/2018	Spot Bond	0.00000	100.31901		0.00000	100.30020			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.52113		0.00000	101.50057			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.52734		0.00000	101.50669			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.58939		0.00000	101.56790			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.49838		0.00000	101.47811			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.49630		0.00000	101.47608			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.67969		0.00000	101.65807			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.53354		0.00000	100.51258			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.81277		0.00000	100.79066			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.63418		0.00000	101.61767			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	100.00000	82.02247	100.00000	81.83857			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
ADCP08		On 27/11/2014	Spot Bond	100.00000	67.71800	100.00000	67.59259			1,650,000,000,000,000.00	16,500,000,000	16,500,000,000.00	
ADCP1U		On 03/07/2014	Spot Bond	100.00000	97.05788	100.00000	96.81091			0.00	0	0.00	
ADCP2U		On 04/06/2014	Spot Bond	100.00000	69.15334	100.00000	69.15335			0.00	0	0.00	
AER01U		On 18/11/2016	Spot Bond	100.00000	14.05478	100.00000	14.02073			0.00	0	0.00	
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.27012	0.00000	100.25078			0.00	0	0.00	
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.29798	0.00000	100.27664			0.00	0	0.00	
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.31651	0.00000	100.29384			0.00	0	0.00	
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.89926	0.00000	100.87928			0.00	0	0.00	
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.99093	0.00000	100.96889			0.00	0	0.00	
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.11302	0.00000	101.08825			0.00	0	0.00	
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.82807	0.00000	100.80851			0.00	0	0.00	
AHF3A2		On 18/04/2016	Spot Bond	8.29500	97.94000	8.26500	97.96830			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.07181		0.00000	101.04649			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.25009		0.00000	101.22053			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.69500	101.47092		8.68000	101.50498			0.00	0	1,636,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.47000	114.25235		9.47000	114.22347			0.00	0	70,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	93.26747		100.00000	92.95965			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.32500	108.33579		7.31000	108.33996			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	90.07219		100.00000	89.85515			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.59000	98.04356		9.58500	98.04982			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.69250		100.00000	12.66441			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.30000	97.88483		10.32000	97.70586			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	159.71187		2.75000	159.63063			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	99.89668		0.00000	101.73736			0.00	0	500,000,000.00
ANG011	On 06/12/2014	Spot Bond	100.00000	75.00000		100.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	99.96412		0.00000	99.94619			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.96487		0.00000	100.94660			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	101.53745		0.00000	101.51901			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.18925		0.00000	100.16217			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.43052		0.00000	101.41167			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	101.55796		0.00000	101.53717			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.93572		0.00000	101.90807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond		0.00000	99.92571		0.00000	99.90097			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	102.62000		0.00000	102.62000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	99.56000		0.00000	99.56000			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	99.89356		0.00000	99.87557			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	101.39283		0.00000	101.37401			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.37213		0.00000	101.35358			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.36823		0.00000	101.34740			0.00	0	800,000,000.00
BAW11	On 01/10/2018	Spot Bond		9.18500	103.89479		9.17000	103.92261			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.48330		0.00000	101.46551			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.88273		0.00000	101.86346			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.21658		0.00000	101.19805			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.61276		0.00000	100.59477			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.38467		0.00000	100.36585			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.77000	99.03262		9.76500	99.03031			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.48000	107.23204		7.46500	107.22985			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.48077		0.00000	101.45691			0.00	0	1,000,000,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.34813		0.00000	101.32634			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.71500	101.82531		7.76000	101.78975			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.11000	104.07419		9.08000	104.13464			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.20397	103.51042		11.18995	103.49192			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.14542	102.32013		11.14438	102.29001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.18865	102.26818		11.18565	102.23928			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.92031		0.00000	101.89065			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.23117	102.17665		11.22645	102.14926			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.08262	101.28342		12.07312	101.27754			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.96591		0.00000	101.93556			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.96591		0.00000	101.93556			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.96598		0.00000	101.93563			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.45397	101.60957		11.43995	101.59071			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.36936	102.21919		11.35982	102.19625			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.14542	102.32013		11.14438	102.29001			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.32334	102.31788		11.30626	102.30398			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.48843	101.77597		10.48432	101.75176			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.86564		0.00000	101.83681			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.85034		0.00000	101.82194			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.85034		0.00000	101.82194			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.75068		0.00000	101.72382			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		10.83570	101.44525		10.84088	101.40797			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.88500	99.95108		11.85500	99.99438			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.79599		0.00000	101.76843			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.81000	97.51524		11.78000	97.56352			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	101.69249		0.00000	101.66629			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.65170		9.28000	101.62609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	101.76721		0.00000	101.73927			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.58500	100.14862		11.57000	100.15921			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	101.71454		0.00000	101.68743			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	101.75844		0.00000	101.73063			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	101.75844		0.00000	101.73063			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	101.69346		0.00000	101.66668			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	101.82889		0.00000	101.80062			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	101.69478		0.00000	101.67595			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	101.82889		0.00000	101.80062			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	101.69697		0.00000	101.67014			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	101.76542		0.00000	101.73811			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	101.82899		0.00000	101.80071			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	101.31845		0.00000	101.29792			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.20397	104.04067		14.18995	104.01356			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.46170	102.58904		15.45283	102.56500			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.36342	102.42235		14.34892	102.40199			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	102.32774		0.00000	102.29081			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	102.32774		0.00000	102.29081			0.00	0	1,200,000,000.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	102.32774		0.00000	102.29081			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	102.41510		0.00000	102.37677			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	102.02152		0.00000	101.98950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		16.84202	100.00000	16.81007				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.02727	100.00000	21.97332				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.04729	100.00000	19.99819				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.37487	100.00000	12.34456				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.38278	100.00000	12.35279				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.96181	100.00000	14.92516				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.96415	100.00000	12.93240				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.86989	0.00000	100.85237				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.83555	0.00000	100.81692				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.39194	100.00000	7.35538				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.39194	100.00000	7.35538				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000		177.68982	1.93000	177.60329				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.39000		143.38470	8.39000	143.35242				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.39000		143.74636	8.39000	143.71400				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77500		95.87466	8.77500	95.85217				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.94012	0.00000	99.92001				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.56999	0.00000	101.54980				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.18500		97.92819	8.17000	97.95417				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.66595	0.00000	101.64721				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.89252	0.00000	100.87266				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.91085	0.00000	100.89057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.97191		0.00000	100.95026			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.03293		0.00000	101.00991			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.20332		0.00000	101.17648			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.70295		0.00000	100.68386			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.73801		0.00000	100.71796			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.75303		0.00000	100.73258			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.75804		0.00000	100.73744			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.81808		0.00000	100.79585			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.89805		0.00000	100.87364			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.53187		0.00000	101.51313			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.65371		0.00000	101.63344			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.68693		0.00000	101.66625			0.00	0	500,000,000.00
BG42A4	On 15/03/2017	Spot Bond		8.66000	102.30055		8.63000	102.34992			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.78660		0.00000	101.76467			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.96365		0.00000	101.93949			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.20500	104.01635		6.25000	103.99099		44,676,000,000,000.00	7,200,000,000	3,670,000,000.00	
BID04	On 23/11/2017	Spot Bond		0.00000	100.82876		0.00000	100.80960			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.91590		0.00000	98.89841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC38	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96828			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.38736		0.00000	98.36983			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.66692		0.00000	97.64951			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.28075		0.00000	100.26317			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.32583		0.00000	100.30540			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.24105		0.00000	100.22379			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.25336		0.00000	100.23522			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.27570		0.00000	100.25596			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.36818		0.00000	100.34179			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.59861		0.00000	100.56094			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.64697		100.00000	45.53639			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.66514		100.00000	20.61452			0.00	0	7,340,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.54794		0.00000	101.52755			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.37655		0.00000	100.35560			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.53500	103.32189		7.58000	103.28268			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.76000	110.42247		9.73000	110.46067			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.12725		0.00000	101.09738			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.41000	102.77459		9.38000	102.80119			0.00	0	626,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.49500	102.21481		11.48000	102.23302			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.98142		0.00000	100.95319			0.00	0	300,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.74500	103.26868		11.73000	103.28862			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.53368		0.00000	100.51301			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.65000	99.94922		9.62000	99.99891			0.00	0	39,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.39282		0.00000	100.36456			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	12.18500	98.85618	12.17000	98.87909					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.72458	0.00000	100.70370					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.35466	0.00000	102.32660					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.61743	0.00000	100.59734					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.52000	91.96884	10.51500	91.96364					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.22000	119.34612	10.22000	119.31344					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000	109.42121	10.07000	109.39168					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.40000	114.24962	9.40000	114.22111					0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.91348	0.00000	99.88454					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.01000	102.31419	11.98000	102.32950					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.50890	0.00000	100.48455					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.98920	0.00000	101.96043					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.69235	0.00000	100.66341					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.68941	0.00000	101.65160					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.93150	0.00000	101.88821					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	99.99963	0.00000	99.97639					0.00	0	1,470,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.09379	0.00000	100.02270					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.61264	0.00000	100.57647					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.60630	0.00000	100.57051					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.63979	0.00000	100.60201					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.52941	0.00000	100.50635					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.69892	0.00000	101.67705					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.66503	0.00000	102.64628					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000	99.71854	0.00000	99.69251				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.34187	10.11000	104.31345				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.71854	0.00000	99.69251				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.20399	0.00000	101.18377				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	117.93906	2.76000	117.87896				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	117.89095	3.14000	117.82970				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.17625	8.25000	102.15381				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.71854	0.00000	99.69251				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.71854	0.00000	99.69251				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.47967	3.10000	117.41887				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.29245	2.40000	117.23395				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.40968	0.00000	102.37850				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.25209	0.00000	101.23480				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.02193	0.00000	101.00254				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.57500	101.03079	8.56000	101.03915				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.36816	0.00000	101.35036				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.34953	0.00000	101.33197				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.88634	0.00000	100.86541				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.94140	0.00000	100.92044				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.62500	101.13487	8.61000	101.14319				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.62500	101.13487	8.61000	101.14319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	0.00000	103.59229	0.00000	103.59229				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	104.07515	0.00000	104.07515				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.67500	99.94105	8.66000	99.95095				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.74151	0.00000	101.71908				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.92460	0.00000	101.89978				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.96766	0.00000	100.94829				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.96766	0.00000	100.94829				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	104.28067	100.17539	104.00579				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.69659	0.00000	99.66857				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.46264	0.00000	100.44252				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.76615	0.00000	101.74340				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.22088	0.00000	100.20076				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.23471	0.00000	100.21332				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.60824	9.35000	102.58234				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.60824	9.35000	102.58234				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.22081	0.00000	100.20069				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.22140	0.00000	100.20123				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555	0.00000	93.24555				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.35831	0.00000	100.32562				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.79917	0.00000	99.78046				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.35157	0.00000	100.31950				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.76596	0.00000	101.74731				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.76596	0.00000	101.74731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	101.76596	0.00000	101.74731				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.76596	0.00000	101.74731				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.76596	0.00000	101.74731				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.86312	0.00000	101.84417				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.00945	0.00000	101.98876				0.00	100,000,000	100,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.13405	0.00000	102.11349				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.13405	0.00000	102.11349				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.13405	0.00000	102.11349				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.13405	0.00000	102.11349				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	102.01889	0.00000	101.99806				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.51500	102.37243	9.50000	102.40362				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.30463	0.00000	100.28554				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.32258	0.00000	101.30214				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.98642	0.00000	101.96079				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.26938	0.00000	100.23938				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	102.01909	0.00000	101.99829				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	102.00908	0.00000	101.98841				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	102.10290	0.00000	102.08243				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.30368	0.00000	100.28339				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.26524	0.00000	100.24109				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.31235	0.00000	102.29215				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	105.18300	0.00000	105.16209				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.94142	0.00000	99.92171				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.45006	0.00000	101.43019				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	101.37000	0.00000	101.35010				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.51700	0.00000	101.49649				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.75480	0.00000	101.73105				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.75480	0.00000	101.73105				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.75480	0.00000	101.73105				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.75480	0.00000	101.73105				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.96712	0.00000	100.94646				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.70725	0.00000	100.68644				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.97608	0.00000	101.95192				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.71383	0.00000	101.68944				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.95275	0.00000	103.93070				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.57395	0.00000	101.54955				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.69420	0.00000	101.67009				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.43868	0.00000	101.41401				0.00	0	200,000,000.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.86288	0.00000	101.83887				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.57400	0.00000	101.54960				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.57400	0.00000	101.54960				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.52119	0.00000	101.49715				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.35826	0.00000	121.35826				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.33364	0.00000	103.31122				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	122.03820	0.00000	122.03820				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	120.77791	0.00000	120.77791				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.57687	0.00000	121.57687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	118.01347	0.00000	118.01347				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	118.34884	0.00000	118.34884				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.48220	0.00000	100.45913				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.13000	92.02450	11.12500	92.02279				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.65000	93.52311	11.64500	93.51981				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.45081	0.00000	101.42788				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.83125	0.00000	101.80647				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.47106	0.00000	100.44853				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.86074	0.00000	100.83941				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.80751	0.00000	100.78408				0.00	0	300,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.87011	8.80500	100.84650				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.59973	0.00000	101.57810				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.51587	0.00000	102.49398				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	115.03340	0.00000	115.03340				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.67624	0.00000	101.65357				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.70726	0.00000	101.68416				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.82711	0.00000	101.80240				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.66858	0.00000	101.64577				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	102.33571	0.00000	102.30377				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.33571	0.00000	102.30377				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.33571	0.00000	102.30377				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.95450	0.00000	101.92929				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.36916	0.00000	101.35039				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.81311	0.00000	100.79502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	101.45081		0.00000	101.42788			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	104.54695		0.00000	104.54695			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	104.62000		0.00000	104.62000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.36697		0.00000	101.34747			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.77276		0.00000	100.75096			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.13065		0.00000	102.10177			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.45961		0.00000	101.43654			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.49171		0.00000	102.45945			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	102.03942		0.00000	102.01310			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.54984		0.00000	101.52991			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.76926		0.00000	101.74532			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.76505		0.00000	100.74347			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.47017		0.00000	100.44955			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.35718		0.00000	101.33781			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.41560		0.00000	101.39322			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.76866		0.00000	100.74835			0.00	200,000,000	100,000,000.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.23643		0.00000	100.21011			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.23643		0.00000	100.21011			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.14118		0.00000	100.12098			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.42554		0.00000	102.39261			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	100.25412		0.00000	100.22581			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.24588		0.00000	100.21849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	100.74231		0.00000	100.72076			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.85524		0.00000	100.83406			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.45079		0.00000	101.43117			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.20307		10.55000	102.17453			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.31000	103.66147		10.30500	103.66385			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.54051		0.00000	101.51944			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.72872		0.00000	100.70321			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.45000	105.65521		12.44500	105.64900			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.75948		0.00000	100.73288			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.48000	105.36326		12.47500	105.35354			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.91000	104.75809		10.90500	104.75050			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.75948		0.00000	100.73288			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.79779		0.00000	100.77529			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	102.02820		0.00000	102.00176			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.50853		0.00000	101.48435			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.19223		0.00000	101.16784			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.01789		0.00000	100.99638			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.01043		0.00000	100.98659			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.82000	101.71886		9.81500	101.71096			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.22712		0.00000	101.19766			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	100.00000	0.93616		100.00000	0.92234		1,100,000,000,000,000.00	11,000,000,000	11,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	39.07039		7.01000	39.06314			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	151.96569		0.00000	154.92810			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.77500	134.14940	8.77500	134.11784					0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.39000	143.38470	8.39000	143.35242					0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.39000	143.74636	8.39000	143.71400					0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.40804	0.00000	90.38889					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.32602	0.00000	90.30671					0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.25587	0.00000	101.23371					0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.25587	0.00000	101.23371					0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.76277	0.00000	101.74007					0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.64355	0.00000	101.62240					0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.66703	0.00000	101.64557					0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.20592	0.00000	0.00000					0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.63076	0.00000	101.60870					0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.86074	0.00000	100.83941					0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.47768	0.00000	101.45771					0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.01097	0.00000	100.99001					0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.02183	0.00000	101.00100					0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.25771	0.00000	100.23417					0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.18746	0.00000	101.16445					0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.12500	105.85127	9.11000	105.84337					0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.11000	99.66230	9.08000	99.73660				12,936,200,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.43000	110.23305	10.42500	110.23315					0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.47500	103.16168	8.46000	103.15948				1,356,000,000,000.00	160,000,000	80,000,000.00	
COJ07	On 23/03/2021	Spot Bond	10.02000	105.84733	10.01500	105.84403					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.44000	94.01657	10.43500	94.01740					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.12000	95.33211	11.12000	95.30394					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.12000	88.37918	11.12000	88.35305					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.34965	0.00000	100.33022					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.18648	0.00000	100.16562					0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.08131	0.00000	100.01318					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.68850	0.00000	100.66871					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.34000	102.74846	11.33500	102.74471				657,720,000,000,000.00	58,000,000,000		0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.41514	100.00000	10.38991					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.76342	0.00000	100.74542					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.38500	96.93733	8.35500	96.99880					0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.14718	0.00000	100.13080					0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.01633	0.00000	100.00000					0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.22909	0.00000	100.21269					0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	69.91608	100.00000	69.78685					0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.94405	0.00000	99.92528					0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.49459	0.00000	100.47753					0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.61635	0.00000	101.58325					0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.12651	0.00000	102.09769					0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.46148	0.00000	101.42744					0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.78806	0.00000	101.75985					0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.87500	0.00000	101.84541					0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35500	113.77801	7.34000	113.78574					0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.66500	106.54347	8.66500	106.51851				43,844,900,000,000.00	5,060,000,000	4,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.19000	107.49701		9.18500	107.50085			44,112,000,000,000.00	4,800,000,000	5,904,800,000.00
DV24	On 18/02/2024	Spot Bond	9.30000	105.32185		9.29500	105.32746			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.85000	104.90463		9.87000	104.72106			5,910,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	99.91582		0.00000	99.89901			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	99.95207		0.00000	99.93594			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.32800		0.00000	100.30975			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.43642		0.00000	101.41858			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.31500	129.22111		8.31500	129.19203			33,260,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.46488		0.00000	102.43238			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	134.67668		0.10000	134.61786			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	121.72882		1.93000	121.66964			7,527,000,000,000.00	3,900,000,000	4,700,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000	109.32161		1.94000	109.26842			0.00	0	1,600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.08500	108.45899		2.08500	108.40569			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	100.33940		2.09000	100.29016			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.92000	106.62933		9.91500	106.62385			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.77000	107.12538		9.76500	107.12270			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.17000	100.14452		10.17000	100.11753			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.54000	94.20020		10.56000	94.08729			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.70000	101.20930		10.72000	101.08718			0.00	0	4,666,666,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.35730		0.00000	100.33742			0.00	0	500,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.88298		0.00000	99.86597			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.51800		0.00000	100.49998			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.28113		0.00000	100.26351			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.28326		0.00000	100.26551			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	76.08889		100.00000	75.93579			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.38102		3.00000	128.31492			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.53500	106.90261		11.52000	106.88441			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.33459		0.00000	105.31103			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.89982		0.00000	100.87644			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.69238		0.00000	101.66991			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.16500	96.64315		10.15000	96.66240			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.33310		0.00000	101.31180			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.14692		0.00000	100.12591			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.41118		0.00000	100.38833			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.37962		0.00000	100.35853			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.32590		0.00000	100.30547			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.41843		0.00000	100.39517			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.35774		0.00000	100.33531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.35287	0.00000	100.33327				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.36266	0.00000	100.34252				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.30250	0.00000	100.28354				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.31527	0.00000	100.29551				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.29994	0.00000	100.28115				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.31059	0.00000	100.29112				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93500	103.00563	6.92000	103.00406			2,774,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.92500	105.51521	7.91000	105.54337			107,621,500,000,000.00	13,580,000,000	8,022,870,000.00	
ES23	On 25/01/2023	Spot Bond	8.72000	111.27998	8.71500	111.28515			38,716,800,000,000.00	4,440,000,000	8,626,892,900.00	
ES26	On 02/04/2026	Spot Bond	8.98000	93.24526	8.98000	93.22288			143,320,800,000,000.00	15,960,000,000	10,942,900,000.00	
ES33	On 15/09/2033	Spot Bond	9.74500	82.31293	9.79000	81.96352			1,041,350,700,000,000.00	06,860,000,000	18,282,600,000.00	
ES42	On 25/04/2042	Spot Bond	9.95000	87.35617	10.02000	86.75724			155,220,000,000,000.00	15,600,000,000	7,800,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.37183	0.00000	100.35114				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.38386	0.00000	100.36249				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.22603	0.00000	100.20545				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.99827	0.00000	100.97828				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.44872	0.00000	101.42807				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.16489	0.00000	100.14645				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.03722	0.00000	101.01920				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.56260	0.00000	101.54422				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.15630	100.00000	11.12927				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.85701	100.00000	10.83071				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.55705	0.00000	101.53679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.62164	0.00000	101.60054				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.75078	0.00000	101.72799				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.87986	0.00000	101.85538				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.77500	102.57697	6.76000	102.56250				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.58500	99.97168	9.57000	99.99889				0.00	0	1,805,800,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.93398	0.00000	99.91729				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.93391	0.00000	99.91722				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.89513	0.00000	100.87373				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.28321	0.00000	103.97467				0.00	1,200,000,000	1,200,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.08753	0.00000	100.06531				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.08903	0.00000	100.06643				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.52000	97.57788	10.51500	97.57448				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.38500	107.62758	11.37000	107.64767				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.34165	0.00000	100.31637				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000	129.42070	2.14000	129.35687				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.06000	271.04098	2.06000	270.90802				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.17000	109.96161	2.17000	109.90729				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	155.31142	2.48000	155.23350				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	209.64629	2.28000	209.54218				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.78500	109.82155	7.77000	109.81760				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90800	60.41027	7.90900	60.39436				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47600	38.14243	9.47500	38.13425				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.84337	9.71000	36.84042				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	59.99914	100.00000	59.88531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.34570		0.00000	100.31417			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.33632		0.00000	100.30565			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.33632		0.00000	100.30565			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.02684		0.00000	100.00000			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.33074		0.00000	100.30058			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.97578		0.00000	101.95029			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	102.25803		0.00000	102.23017			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.69898		0.00000	101.67710			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.87360		0.00000	101.84944			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	102.25612		0.00000	102.20634			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	102.22484		0.00000	102.19739			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.80645		0.00000	101.78201			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	101.71759		0.00000	101.69435			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	102.01454		0.00000	101.98795			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.77546		0.00000	101.75144			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
FRC128		On 20/09/2017	Spot Bond			0.00000	101.89322		0.00000	101.86760	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	102.35339		0.00000	102.32146	0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond			0.00000	102.28123		0.00000	102.25028	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	16.42422		100.09221	16.38440	0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond			0.00000	101.60387		0.00000	101.58218	0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond			0.00000	113.47852		0.00000	113.50852	0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond			0.00000	101.96698		0.00000	101.94161	0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond			0.00000	102.20968		0.00000	102.18113	0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond			0.00000	100.30989		0.00000	100.28163	0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond			0.00000	105.85904		0.00000	105.79901	0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond			0.00000	101.83091		0.00000	101.80732	0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond			0.00000	98.00000		0.00000	98.00000	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	101.85224		0.00000	101.82836			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.68402		0.00000	101.66234			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.68244		0.00000	101.65969			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.22967		0.00000	102.19943			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.57116		0.00000	101.55371			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.55371		0.00000	101.53619			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.65143		0.00000	101.62910			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.52555		13.22500	55.50592			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.55216		0.00000	101.53118			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.55423		0.00000	101.53321			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.38024		0.00000	102.34946			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.62868		0.00000	101.60667			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.41500	97.81600		3.41500	97.76438			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.70312		0.00000	101.68008			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.70312		0.00000	101.68008			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	102.24047		0.00000	102.21763			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.45081		0.00000	101.42788			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.70525		0.00000	99.68265			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.58325		0.00000	102.34621			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.59973		0.00000	101.57810			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.56044		0.00000	101.53934			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.72103		0.00000	100.69578			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.84158		0.00000	101.81666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.46527	0.00000	100.44486				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.71333	0.00000	100.68835				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.85647	0.00000	100.83231				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.12651	0.00000	102.09769				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.66590	0.00000	101.64337				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.12445	0.00000	102.09566				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.54182	0.00000	101.52097				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.33004	0.00000	100.29327				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.68244	0.00000	101.65969				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.68244	0.00000	101.65969				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.58831	0.00000	101.56957				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.28602	0.00000	101.26521				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.36046	0.00000	101.33848				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.11463	0.00000	101.09559				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.11463	0.00000	101.09559				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.33709	0.00000	101.31309				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.10021	0.00000	101.08109				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.09548	0.00000	101.07644				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.08225	0.00000	101.06318				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.08535	0.00000	101.06622				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.06613	0.00000	101.04477				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.96432	0.00000	100.94502				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.06613	0.00000	101.04477				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.96025	0.00000	100.94103				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		100.67588	0.00000	100.65388				0.00	200,000,000	190,000,000.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.68444	0.00000	100.00000				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.28535	0.00000	100.26334				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		101.03885	0.00000	101.01568				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.83724	0.00000	101.81357				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.82664	0.00000	101.80310				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		99.91592	0.00000	99.89479				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		101.56060	0.00000	101.54053				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.83056	0.00000	100.80862				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.38000		118.95719	3.38000	118.89451				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.86070	0.00000	101.83672				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.87986	0.00000	101.85563				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000		119.11809	3.36000	119.05538				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.63000		124.14021	1.68000	124.03155				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		118.95719	3.38000	118.89451				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.61000		123.96577	2.66000	123.74606				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.68000		128.63292	2.73000	128.39021				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.93545	0.00000	100.91072				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		99.65570	0.00000	100.74789				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		102.48374	0.00000	102.45302				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		102.52799	0.00000	102.49671				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.61371	0.00000	101.59295				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.84797	0.00000	101.82415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	0.00000	104.89696	0.00000	104.82725				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.16295	0.00000	102.13501				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.08209	0.00000	102.05521				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.72999	0.00000	101.70659				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.30672	0.00000	102.27824				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.72792	0.00000	101.70455				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.23601	0.00000	104.17403				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.84931	0.00000	96.94997				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.46269	0.00000	94.46269				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.53087	0.00000	101.51282				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.05813	100.00000	10.03376				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.22740	100.00000	21.17597				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.75000	145.82585	4.80000	145.68938				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.25142	0.00000	101.23539				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.59756	0.00000	101.58040				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.77795	0.00000	102.76023				0.00	30,000,000	1,830,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.61697	0.00000	102.59875				0.00	100,000,000	1,050,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.23983	0.00000	102.22122				0.00	0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.58284	0.00000	101.56416				0.00	0	44,700,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.39283	0.00000	101.37401				0.00	0	44,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	101.49245	0.00000	101.47303				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.78866	0.00000	95.78866				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000	130.51367	2.44000	130.44824				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.85933	0.00000	100.84020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103		On 23/01/2024	Spot Bond		10.38000	101.18943	10.38000	101.16095			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond		10.38000	101.18943	10.38000	101.16095			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	103.12000	0.00000	103.12000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond		0.00000	100.59241	0.00000	100.57568			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	100.81711	0.00000	100.79340			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.58000	105.38753	2.58000	105.33430			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.59000	200.36856	2.59000	200.26737			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.55000	105.95543	2.55000	105.90200			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond		0.00000	101.03848	0.00000	101.02215			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond		2.62000	199.49753	2.62000	199.39662			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond		0.00000	100.90803	0.00000	100.88241			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond		2.27000	108.92559	2.27000	108.87149			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.57000	260.60005	2.57000	260.46860			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.07000	270.83153	2.07000	270.69858			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		2.79000	256.24480	2.79000	256.11403			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.51000	126.19209	2.51000	126.12857			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond		0.00000	100.77903	0.00000	100.75844			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond		2.04000	126.44892	2.04000	126.38695			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond		0.00000	100.96966	0.00000	100.94807			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond		0.00000	101.23651	0.00000	101.21575			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond		0.00000	100.66359	0.00000	100.64271			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond		2.42000	105.41733	2.42000	105.36459			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond		104.97509	16.68144	104.97509	16.63924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		22.29181		101.07593	22.23729			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.54624		100.44759	13.51328			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.46138		0.00000	101.44329			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.50701		100.76967	20.45700			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	2.11000		113.51238		2.11000	113.45662			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		110.37912		2.13000	110.32472			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44578		0.00000	98.44469			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.16000		110.06582		2.16000	110.01149			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.20706		0.00000	100.18390			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000		337.88663		2.27000	337.71896			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.12203		0.00000	101.10601			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.61903		0.00000	100.59741			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.58502		0.00000	100.56466			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.55641		0.00000	100.53697			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.20880		0.00000	100.18779			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.11454		0.00000	100.09543			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.21084		0.00000	101.18979			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.84500		102.81755		5.89000	102.79032			11,339,300,000,000.00	1,940,000,000	2,050,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.78500		103.43275		6.80000	103.40270			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65500		102.49361		7.64000	102.50368			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.11000		102.99838		8.08000	103.06167			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29500		108.64910		8.28000	108.67584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.85500		101.14330		8.85500	101.11949			177,100,000,000.00	20,000,000	786,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.05000		100.13538		9.04500	100.13465			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.67000		90.84251		9.66500	90.84612			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.78000		106.16745		9.80000	106.00461			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.05000		97.84885		10.05000	97.82263			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.32000		96.25938		10.34000	96.08285			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.58000		77.76471		10.65000	77.24535			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		101.37937		0.00000	101.36166			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.43268		0.00000	101.41427			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.45399		0.00000	101.43531			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.50722		0.00000	101.48785			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.59242		0.00000	101.57194			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.65632		0.00000	101.63500			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.93310		0.00000	101.90817			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.28922		0.00000	100.27218			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.30438		0.00000	100.28645			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.31804		0.00000	100.29929			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.32128		0.00000	100.30234			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.33040		0.00000	100.31092			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.34412		0.00000	100.32382			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.35554		0.00000	100.33457			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.40574		0.00000	100.38178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000	101.42619	0.00000	101.40606				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.17078	0.00000	101.15014				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.46000	101.48920	9.43000	101.53714				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	100.49110	0.00000	100.47473				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.78686	0.00000	99.77046				0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	99.12024	0.00000	99.10395				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	100.74277	0.00000	100.72391				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.75889	0.00000	100.73963				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.79004	0.00000	100.76999				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.82869	0.00000	100.80765				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.88229	0.00000	100.85988				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	99.94370	0.00000	99.92478				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.27848	0.00000	101.25990				0.00	100,000,000	100,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.02510	0.00000	101.00526				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.14374	0.00000	101.12596				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.28879	0.00000	101.27111				0.00	0	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.90643	0.00000	99.88752				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.33880	0.00000	100.31756				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.19833		0.00000	100.18026			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.14300		0.00000	100.12510			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.57105		0.00000	101.54952			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.02596		0.00000	101.00142			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.35007		0.00000	101.33162			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.86853		0.00000	99.84947			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.69240		0.00000	100.67245			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.70179		0.00000	100.68162			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.65699		0.00000	100.64056			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.44273		0.00000	100.42633			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	100.91711		0.00000	100.89669			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.15193	99.00903		8.13723	99.01339			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	100.95989		0.00000	100.93851			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.50459	104.41639		8.48990	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.01486		0.00000	100.99226			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.95477	104.41639		8.94009	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.08202		0.00000	101.05791			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.04170		0.00000	101.02083			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.15937		0.00000	101.13692			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.20160		0.00000	101.17832			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.38674		0.00000	100.36524			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.94929		9.89000	102.92185			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.39500		109.78089		8.39500	109.75595		34,419,500,000,000.00	4,100,000,000	6,001,800,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.86000		275.27109		1.86000	275.13755			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000		281.57074		1.86000	275.13755			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.71000		99.15996		9.75500	98.75286		90,303,000,000,000.00	9,300,000,000	7,689,100,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.63500		99.74666		9.68000	99.32981			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		60.96949		100.00000	60.82179			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.82847		100.00000	15.79013			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		90.95302		100.00000	90.65675			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.42031		100.00000	42.31642			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.65333		100.00000	21.60030			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.98676		100.00000	13.95288			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.63345		100.00000	64.47340			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.52000		117.08354		1.52000	117.02783		60,884,998,552,000.00	40,055,920,100	63,167,360,900.00	
I2038	On 31/01/2038	Spot Bond	1.82000		121.10164		1.82000	121.04304		128,245,025,272,000.00	70,464,299,600	85,260,108,900.00	
I2046	On 31/03/2046	Spot Bond	1.92000		119.58541		1.92000	119.52727		71,811,857,088,000.00	37,402,008,900	07,336,128,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	2.00000		126.53002		2.00000	126.46815			87,874,122,000,000.00	43,937,061,000	39,998,867,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.95000		0.00000	94.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.67500		104.34907		7.66000	104.33894			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.51382		0.00000	100.49566			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.71296		0.00000	101.69227			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.17500		104.28562		8.16000	104.28766			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.36000		107.41254		8.33000	107.48732			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.34314		0.00000	100.32408			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.60000		117.06792		4.65000	116.99075			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.99500		102.99302		7.98000	103.00065			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.59458		0.00000	100.57587			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.62920		0.00000	100.60940			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.45000		127.67460		1.50000	127.45132			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000		129.68658		2.11000	129.62273			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.63702		0.00000	101.61850			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.53771		0.00000	102.51828			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.48000		102.44998		8.45000	102.52370			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.24248		0.00000	100.22505			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.42632		0.00000	101.40847			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.41885		0.00000	100.39980			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.01500		99.94849		9.00000	99.97798			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.50500		93.19951		9.50500	93.17560			0.00	0	24,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.87937		0.00000	101.86152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.56000	97.36204		8.53000	97.43367			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.55500	101.01254		9.55500	100.98650			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.68262		0.00000	100.66407			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.70271		0.00000	100.68361			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.93500	101.17750		7.92000	101.18472			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.79500	100.46402		8.78000	100.49071			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.77772		0.00000	100.75657			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.44393		0.00000	100.42543			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.13000	103.56454		8.10000	103.61348			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.75500	104.47204		8.74000	104.50480			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.94000	104.99019		9.93500	104.99316			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.25438		0.00000	101.23481			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.79415		0.00000	100.77564			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00422		100.00000	0.00421			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.82496		0.00000	100.80659			0.00	0	600,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.86169		0.00000	100.84250			0.00	0	570,000,000.00
IDCG03	On 22/10/2020	Spot Bond	9.17000	97.06658		9.16500	97.06597			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.64977		5.00000	100.63620			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.64977		5.00000	100.63620			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.73379		5.00000	101.71992			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.64977		5.00000	100.63620			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.90813		4.00000	100.89727			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.31998		0.00000	102.29423			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.24086		0.00000	102.21570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	101.64427		0.00000	101.61827			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.66383		9.20000	107.63737			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.45551		0.00000	101.43291			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.45551		0.00000	101.43291			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.41123		0.00000	100.38839			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.15298		100.00000	7.13565			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.80376		0.00000	100.78545			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.53625		0.00000	100.51808			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.41330		0.00000	100.39517			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.67500	101.41613		9.66000	101.40105			0.00	0	840,000,000.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.16213		0.00000	100.14409			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	101.45808		0.00000	101.44067			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.13411		0.00000	100.10744			0.00	0	4,564,000,000.00
IN191U	On 16/05/2017	Spot Bond		100.00000	9.03880		100.00000	9.01690			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond		100.00000	97.61380		100.00000	97.36091			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond		100.00000	81.17102		100.00000	81.17101			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond		100.00000	94.97417		100.00000	94.73127			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond		100.00000	98.41270		100.00000	97.63779			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond		100.00000	94.61806		100.00000	93.91196			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond		100.00000	89.89447		100.00000	89.25692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN431U	On 29/07/2014	Spot Bond	100.00000	85.61378	100.00000	85.03531				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	81.73993	100.00000	81.19500				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	96.66667	100.00000	95.90551				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	91.57895	100.00000	90.89552				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	87.00000	100.00000	86.38298				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	82.91550	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA424	On 10/06/2014	Spot Bond	5.90000	99.88698	5.90000	99.87085				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000	99.66170	5.90000	99.64564				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000	99.54944	6.00000	99.52555				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000	99.42795	6.00000	99.41170				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000	99.20096	6.00000	99.18478				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000	98.95809	6.10000	98.94173				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000	98.84366	6.10000	98.82734				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	98.61560	6.10000	98.59935				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.64689	0.00000	101.62139				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.20397	102.98804	11.18995	102.96964				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.20397	101.83364	11.18995	101.81544				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.69212	0.00000	101.66893				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	99.89309	0.00000	99.86622				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.65817	0.00000	101.63544				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.12482	6.50000	101.10714				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.75480	0.00000	101.73105				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.27274	0.00000	101.25290				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.43923	0.00000	97.43535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	101.58275	0.00000	101.56291				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.92730	0.00000	100.90870				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.59204	0.00000	101.56932				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.13675	0.00000	101.11711				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.75352	0.00000	102.73848				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.28931	0.00000	101.27188				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.27896	0.00000	101.26167				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	99.91651	0.00000	101.40044				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.82431	0.00000	100.80743				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.51027	0.00000	100.49297				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.39340	0.00000	100.37615				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.31634	0.00000	100.29877				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.31269	0.00000	100.29533				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.11767	0.00000	100.10085				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.28240	0.00000	101.26616				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.86186	0.00000	100.84457				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.46563	0.00000	100.44839				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.12658	0.00000	100.10849				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.69697	0.00000	101.67014				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.15444	0.00000	100.13717				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.52151	0.00000	100.50219				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.30312	0.00000	97.28583				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP270U	On 10/07/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.03782	0.00000	101.01812				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.05937	0.00000	101.03926				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.07378	0.00000	101.05340				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.68500		101.56411	8.67000	101.57785				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.82466	0.00000	100.80816				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.72000		98.68386	9.71500	98.68300				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.78721	0.00000	101.76581				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.96000		104.13968	8.93000	104.20058				0.00	0	18,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.18770	0.00000	101.16777				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.17046	0.00000	101.14982				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.65516	0.00000	100.63479				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.27262	0.00000	100.24772				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.72284	0.00000	101.69923				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.85500		106.45034	8.84000	106.43989				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.63501	0.00000	103.61351				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.99969	0.00000	99.97778				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000		120.41420	3.20000	120.35134				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000		135.76846	3.66000	135.69604				0.00	0	50,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.46285	0.00000	101.43926				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.26427	0.00000	101.24156				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.15163	0.00000	101.12855				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.87131	0.00000	99.84965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	101.59265		0.00000	101.56957			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.52000	96.86309		3.52000	96.81169			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.52000	102.29174		3.52000	102.23748			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	99.88688		0.00000	99.86408			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.55258		0.00000	100.52852			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	101.45808		0.00000	101.44067			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.58500	111.20759		10.57000	111.22634			0.00	0	400,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.96288		0.00000	100.93669			0.00	0	500,000,000.00
IV19A		On 31/03/2028	Spot Bond	3.66000	135.76846		3.66000	135.69604			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	99.83390		100.00000	99.56553			0.00	0	0.00
IV427U		On 03/07/2014	Spot Bond	100.00000	94.49333		100.00000	94.25289			0.00	0	0.00
IV428U		On 10/07/2014	Spot Bond	100.00000	96.87500		100.00000	96.12403			0.00	0	0.00
IV429U		On 17/07/2014	Spot Bond	100.00000	93.22389		100.00000	92.53842			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	88.62835		100.00000	88.00857			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond	100.00000	99.17355		100.00000	99.82992			0.00	0	0.00
IV433U		On 14/08/2014	Spot Bond	100.00000	95.15625		100.00000	94.41861			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	84.97675		100.00000	84.48555			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.16550		0.00000	100.14699			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.88966		0.00000	100.87187			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.27691		0.00000	100.25955			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	5.90000	99.85473		5.90000	99.83862			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	5.90000	99.51741		6.00000	99.49299			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond	6.00000	99.39546		6.00000	99.37922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond	6.00000	99.28191	6.00000	99.26571				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.92537	6.10000	98.90902				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.46954	6.10000	98.45334				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.53471	0.00000	100.51323				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.76896	0.00000	100.74864				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.18454	0.00000	101.16619				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.18729	0.00000	101.16833				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.48493	0.00000	100.46745				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.31676	0.00000	100.29810				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.32177	0.00000	100.30025				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.07971	0.00000	100.01196				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.05947	0.00000	101.03936				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.06667	0.00000	101.04643				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.08109	0.00000	101.06057				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.01621	0.00000	100.99692				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.91100	0.00000	100.89072				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.76334	0.00000	100.74316				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.59125	0.00000	101.57111				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.43072	0.00000	100.41113				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.20169	0.00000	100.18326				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.19962	0.00000	100.18138				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.31059	0.00000	101.28996				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.02141	0.00000	101.00367				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.83499	0.00000	100.81552				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030		On 29/04/2015	Spot Bond	0.00000	100.68094		0.00000	100.66295			0.00	0	0.00
IVC031		On 18/08/2014	Spot Bond	0.00000	100.12572		0.00000	100.00000			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	57.56355		100.00000	57.42411			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.77124		0.00000	100.75029			0.00	0	1,000,000,000.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	60.62316		100.00000	60.47469			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	101.56852		0.00000	101.54886			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	101.10690		0.00000	101.08546			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	84.21053		100.00000	84.01826			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	82.85957		100.00000	82.67625			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	59.53467		100.00000	59.38887			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	68.20863		100.00000	68.07921			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	58.99539		100.00000	58.85248			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	66.38565		100.00000	66.22483			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	83.38369		100.00000	83.13253			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	102.14078		0.00000	102.11735			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.86830		0.00000	100.84333			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.77000	138.19224		8.77000	138.16002			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	101.78733		0.00000	101.76865			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	101.51539		0.00000	101.49563			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.18118		0.00000	100.16090			0.00	0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.19629		0.00000	100.17876			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.74575		0.00000	100.72547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	9.06000	98.59888		9.03000	98.65447			362,400,000,000.00	40,000,000	1,431,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.21000	96.34953		9.18000	96.41797			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.65500	100.56593		9.65500	100.53974			0.00	0	19,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.80258		0.00000	99.77417			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.67500	99.83396		10.66000	99.82601			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.78383		0.00000	99.75277			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.30142		0.00000	100.28127			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.32132		0.00000	100.29984			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.34514		0.00000	100.32207			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.93212		0.00000	100.91502			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.96740		0.00000	99.95112			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.96814		0.00000	99.95221			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.74543		0.00000	98.74223			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.79479		0.00000	97.77743			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.17892		0.00000	99.16282			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.72003		0.00000	98.70383			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.97597		100.00000	69.84321			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	84.21053		100.00000	84.01826			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.68135		0.00000	101.66183			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	63.07536		100.00000	62.92256			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	84.35374		100.00000	83.78378			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.23813		0.00000	101.22023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.96097	0.00000	100.94208				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.82727	0.00000	101.80874				0.00	0	1,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.29595	0.00000	102.27653				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.59106	0.00000	101.57226				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	99.93680	0.00000	99.92082				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.22166	0.00000	100.20467				0.00	100,000,000	100,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.42703	0.00000	100.40991				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.54852	0.00000	100.53016				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.89076	0.00000	100.87353				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.91858	0.00000	100.90020				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	98.92473	100.00000	98.57143				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	57.87722	100.00000	57.73700				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.21657	100.00000	25.15548				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	61.56389	100.00000	61.41475				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.93500	101.62660	8.92000	101.66067				0.00	0	126,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.82500	101.55631	8.81000	101.59078				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.85806	0.00000	99.83753				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.86848	0.00000	99.84942				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.98729	0.00000	100.96856				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.06160	0.00000	101.04255				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.06919	0.00000	101.05000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.10706	0.00000	101.08720				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.75624	0.00000	102.73528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.89724		0.00000	102.87527			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.29500		102.04932		8.26500	102.08948			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.00500		105.14284		8.99000	105.17306			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.84500		105.05391		9.84000	105.05246			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50000		101.17158		6.54500	101.13056			0.00	0	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.44331		0.00000	101.42476			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.49658		0.00000	101.47735			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.85500		103.72646		9.85500	103.69902			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69000		102.86306		7.67500	102.86005			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.14367		0.00000	100.12307			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.22000		99.02836		9.19000	99.08027			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.60033		0.00000	101.58073			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.72000		103.87034		9.71500	103.86826			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.63375		100.00000	10.60799			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.13800		0.00000	100.11821			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.92000		99.01827		8.89000	99.07132			1,387,952,000,000.00	155,600,000	128,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.98500		104.46123		6.03000	104.43935			34,114,500,000,000.00	5,700,000,000	2,850,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.77500		105.35258		7.76000	105.34620			2,799,000,000,000.00	360,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.86000		107.39183		8.83000	107.44782			177,200,000,000.00	20,000,000	524,300,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.22691		100.89771	6.21170			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.31015		100.61875	6.29478			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.44109		0.00000	100.42191			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.44726		0.00000	100.42782			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.45020		0.00000	100.43062			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.48766		0.00000	100.46645			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.53107		0.00000	100.50796			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39946		100.00000	0.39850			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39946		100.00000	0.39850			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.30500	94.37227		9.30000	94.37665			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.62500	101.12206		7.61000	101.13002			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.37500	98.04162		9.37500	98.01721			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.95668		0.00000	100.93993			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.17000	103.03164		9.16500	103.03158			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.38773		0.00000	100.36919			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.64000	102.62278		9.63500	102.62790			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.65436		0.00000	101.63610			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.47855		0.00000	100.46033			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.35805		0.00000	101.33941			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.75856		0.00000	100.74045			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.33132		0.00000	100.31334			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.37974		0.00000	101.36133			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.37500	106.15156		7.36000	106.14918			0.00	0	666,600,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	103.39933		0.00000	103.38103			0.00	100,000,000	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.83500	113.28781		8.82000	113.32739			176,700,000,000.00	20,000,000	439,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.94500	33.95311		10.94500	33.94345			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.77500	102.82287		7.76000	102.81404			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.92931		0.00000	100.90862			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.97800		0.00000	100.95621			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.12500	103.91119		8.11000	103.91372			162,500,000,000.00	20,000,000	445,500,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.41967		0.00000	101.40021			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	101.07669		0.00000	101.05822			0.00	0	550,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.62421		0.00000	102.60506			0.00	0	550,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.27420		0.00000	101.25280			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.10710		0.00000	101.08567			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.08403		0.00000	100.01526			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.98444		0.00000	89.96596			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.07912		0.00000	100.01186			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	100.85538		0.00000	100.83494			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.92936		0.00000	100.90714			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.77874		0.00000	100.75815			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.16744		0.00000	101.14527			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.22316		0.00000	86.20406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.50035		0.00000	101.48224			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.46517		0.00000	100.44401			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.56579		0.00000	101.54566			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.48058		0.00000	101.46155			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.19497		0.00000	101.17420			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.42836		0.00000	101.41001			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.37835		0.00000	101.35971			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.37731		0.00000	101.35869			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.70365		0.00000	100.68452			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.59973		0.00000	101.57810			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.11500	105.56440		10.11500	105.53609			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.58939		0.00000	101.56790			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.15000	104.33192		10.15000	104.30386			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.59973		0.00000	101.57810			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.43009		0.00000	101.41076			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.98088			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.62500	104.56704		8.61000	104.56125			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.96651		0.00000	100.94313			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.15709		0.00000	100.13461			0.00	0	3,000,000,000.00
NED15	On 08/04/2024	Spot Bond		10.21500	103.34450		10.20000	103.40928			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	101.27741		0.00000	101.25443			0.00	0	800,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.01929		0.00000	101.00218			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.31000	109.86038		12.28000	109.93137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.10170		0.00000	110.07936			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.04748		0.00000	100.02370			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	164.15033		2.08000	164.06977			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.90500	105.48375		8.90500	105.45837			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.93457		0.00000	99.91802			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	99.89654		0.00000	99.87933			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.53500	104.42332		9.53500	104.39658			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.29151		0.00000	100.27202			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.51745		0.00000	100.49953			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.27534		0.00000	100.25694			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.28549		0.00000	100.26641			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.27943		0.00000	100.26075			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.73500	105.31944		9.73500	105.29191			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.28555		0.00000	100.26647			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.29156		0.00000	100.27207			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.28752		0.00000	100.26830			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.93500	104.39263		9.93500	104.36480			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.29972		0.00000	100.27969			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.29560		0.00000	100.27584			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.29762		0.00000	100.27773			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.37204		0.00000	100.34715			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.34755		0.00000	100.32430			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.30368		0.00000	100.28338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond		8.69500	113.16729		8.68000	113.20014			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.12000	119.30334		9.11500	119.30676			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.97500	170.34305		1.97500	170.25997			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.49000	121.68618		9.49000	121.65536			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.81601		0.00000	100.79561			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.72281		0.00000	100.70316			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.47912		0.00000	101.46096			0.00	0	3,700,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.49248		0.00000	101.47203			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.19395		0.00000	100.17443			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.20065		0.00000	100.18046			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.20947		0.00000	100.18604			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.20204		0.00000	100.17312			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.97087		100.00000	15.93218			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	41.48528		100.00000	41.38368			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.90500	103.59092		6.89000	103.59171			276,200,000,000.00	40,000,000	101,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	98.91000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	64.32352		100.00000	64.16598			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.43490		0.00000	100.41600			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.75791		0.00000	100.73958			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.03611		0.00000	100.01806			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98165			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.12975		0.00000	100.11353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000	101.86300	0.00000	101.84374				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.64260	0.00000	101.62266				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.56847	0.00000	101.55124				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.42782	0.00000	101.40925				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.40413	0.00000	101.38587				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.58714	0.00000	101.56771				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.48167	0.00000	101.46240				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.43213	0.00000	101.41351				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.67128	0.00000	101.65080				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.54629	0.00000	101.52617				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.48383	0.00000	101.46453				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.76427	0.00000	101.74262				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.62164	0.00000	101.60054				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.54413	0.00000	101.52404				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.71201	0.00000	100.69320				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.73260	0.00000	100.71324				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.74186	0.00000	100.72226				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.76244	0.00000	100.74230				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.85088	0.00000	100.82838				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.87143	0.00000	100.84839				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.79808	0.00000	100.77638				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.67500	104.81402	6.66000	104.79953				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.35500	98.27188	6.40000	98.24293				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.19000	39.59829	8.19000	39.58956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.67500	111.22537	6.66000	111.22472					7,136,288,285,000,000.00	67,234,200,000	18,156,700,000.00
R158	On 15/09/2015	Spot Bond	6.67500	111.22537	6.66000	111.22472					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.57500	92.08597	6.56000	92.08686					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.67500	117.20166	6.66000	117.21484					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.50500	86.45050	6.49000	86.46406					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.37000	121.15683	8.37000	121.12954					9,110,984,541,800,000.00	67,501,140,000	91,176,255,500.00
R187P	On 21/12/2026	Spot Bond	8.11000	36.89805	8.11000	36.88999					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.03000	34.43497	8.03000	34.42752					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.57000	281.81386	1.57000	281.67945					66,947,232,558,000.00	42,641,549,400	29,202,808,400.00
R201	On 21/12/2014	Spot Bond	5.98500	105.46073	6.03000	105.41954					1,297,468,020,051,000.00	16,786,636,600	72,593,318,300.00
R202	On 07/12/2033	Spot Bond	1.79000	225.61824	1.79000	225.50928					258,103,845,933,000.00	44,192,092,700	55,188,200,200.00
R2023	On 28/02/2023	Spot Bond	8.24000	99.03538	8.23500	99.04378					9,927,549,528,000,000.00	04,799,700,000	05,815,999,900.00
R203	On 15/09/2017	Spot Bond	7.36000	104.39076	7.33000	104.45768					9,363,793,856,000,000.00	72,254,600,000	79,251,900,000.00
R2030	On 31/01/2030	Spot Bond	8.87500	95.43951	8.90500	95.17917					7,566,603,125,000,000.00	52,575,000,000	37,616,252,800.00
R2037	On 31/01/2037	Spot Bond	9.13500	96.90615	9.19000	96.38710					2,269,430,887,500,000.00	48,432,500,000	03,779,000,000.00
R204	On 21/12/2018	Spot Bond	7.58500	105.23418	7.57000	105.27000					6,782,083,453,600,000.00	94,144,160,000	98,933,023,800.00
R2048	On 28/02/2048	Spot Bond	9.19000	97.74897	9.29000	96.74051					5,723,623,900,000,000.00	22,810,000,000	02,565,200,000.00
R207	On 15/01/2020	Spot Bond	7.85500	100.12997	7.85500	100.10865					6,385,084,109,800,000.00	12,868,760,000	13,131,900,000.00
R208	On 31/03/2021	Spot Bond	8.02000	94.64953	8.01500	94.65403					8,500,616,946,000,000.00	59,927,300,000	41,368,114,900.00
R209	On 31/03/2036	Spot Bond	9.06500	74.56307	9.11000	74.21117					0,235,370,365,500,000.00	29,108,700,000	06,238,398,500.00
R210	On 31/03/2028	Spot Bond	1.76000	168.99933	1.76000	168.91790					60,765,580,832,000.00	34,525,898,200	32,116,809,900.00
R211	On 31/01/2017	Spot Bond	0.75000	130.09644	0.80000	129.87119					104,257,047,825,000.00	39,009,397,100	57,664,000,000.00
R212	On 31/01/2022	Spot Bond	1.54000	134.98749	1.54000	134.92318					150,747,492,126,000.00	97,887,981,900	80,309,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.90000	85.46902		8.92000	85.29744			7,745,626,265,400,000.00	70,295,086,000	67,805,565,300.00
R214	On 28/02/2041	Spot Bond	9.15500	75.36139		9.22500	74.80554			0,297,494,563,000,000.00	24,794,600,000	28,747,600,000.00
R226C	On 15/09/2014	Spot Bond	5.95500	98.37889		6.00000	98.35094			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.73500	94.99930		6.72000	94.99292			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.57500	92.08597		6.56000	92.08686			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.49500	89.27764		6.48000	89.28519			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.50500	86.45050		6.49000	86.46406			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.04000	99.75240		6.08500	99.73397			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99000	96.85623		6.03500	96.81752			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.64500	93.42009		6.63000	93.41747			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.51500	90.59157		6.50000	90.59594			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.49500	87.76834		6.48000	87.77900			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.55500	84.88229		6.54000	84.89862			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.33500	80.32579		7.30500	80.38068			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.38500	77.35185		7.35500	77.41579			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.59000	74.00402		7.57500	74.03213			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.57000	71.36067		7.55500	71.39298			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.55000	68.82501		7.53500	68.86118			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.54000	66.35680		7.52500	66.39650			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.81500	62.93109		7.81500	62.91784			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.79500	60.64084		7.79500	60.62810			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.94000	57.79548		7.93500	57.80269			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.91000	55.70971		7.90500	55.71805			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.88000	53.71473		7.87500	53.72411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C		On 21/12/2022	Spot Bond	7.85000	51.80616		7.84500	51.81650			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.81000	50.02336		7.80500	50.03460			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.77000	48.32053		7.76500	48.33261			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.31000	44.15098		8.31000	44.14111			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.27000	42.56166		8.27000	42.55219			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.23000	41.04535		8.23000	41.03625			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.19000	39.59829		8.19000	39.58956			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.15000	38.21697		8.15000	38.20859			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.11000	36.89805		8.11000	36.88999			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.07000	35.63837		8.07000	35.63063			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.03000	34.43497		8.03000	34.42752			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	101.34270		0.00000	101.31668			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.25716		0.00000	100.23375			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	101.35467		0.00000	101.32893			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	101.21523		0.00000	101.19085			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	16.49596		100.00000	16.45599			0.00	0	1,980,000,000.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	6.10889		100.00000	6.09393			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond	100.00000	20.71794		100.00000	20.66775			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98186			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	101.30937		0.00000	101.28898			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	99.90510		0.00000	99.88592			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	102.19064		0.00000	102.17201			0.00	0	0.00
RDFC12		On 14/08/2014	Spot Bond	0.00000	101.96101		0.00000	101.94319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.29805		0.00000	101.28018			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.34538		0.00000	100.32893			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.90530		0.00000	100.88519			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.33972		0.00000	100.31970			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.04770		0.00000	101.02750			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.65464		0.00000	100.63402			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	99.94403		0.00000	99.92526			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.11312		0.00000	101.09524			0.00	0	540,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.89858		0.00000	100.87858			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.17929		0.00000	100.15924			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	99.94213		0.00000	99.92269			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.67303		0.00000	100.64467			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.97771		0.00000	101.94640			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.12795		0.00000	101.09520			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.01224		0.00000	100.98286			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.01224		0.00000	100.98286			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.08563		0.00000	102.05548			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.32711		0.00000	102.29348			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.89309		0.00000	99.86622			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.43300		12.35000	106.39777			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	99.93370		0.00000	99.91145			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.34645		100.00000	13.31412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond	0.00000		99.91732		0.00000	99.89647			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.41510		0.00000	100.39317			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.10260		0.00000	101.08050			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.99016		0.00000	100.96811			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.26582		0.00000	100.24160			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.28994		100.00000	2.28445			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.54915		100.00000	15.51107			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.94059		100.00000	22.88502			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.62263		100.00000	13.57289			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.90109		100.00000	22.84562			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.82514		0.00000	100.77946			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.58399		0.00000	101.54079			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.32000		104.47748		9.31500	104.47699			186,400,000,000.00	20,000,000	775,500,000.00
RW23	On 10/12/2023	Spot Bond	9.49000		100.02144		9.48500	100.02688			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.05000		101.36288		10.07000	101.18305			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.60917		0.00000	96.73102			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		106.74347		7.91000	106.75531			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.24218		0.00000	100.22011			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.41000		100.85771		9.38000	100.92032			28,230,000,000,000.00	3,000,000,000	3,910,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.93789		0.00000	100.91650			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.77443		0.00000	99.75347			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.80825		0.00000	100.78629			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.95709		0.00000	100.93474			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.93987		0.00000	100.91794			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.77500	102.02673		7.76000	102.01949			155,500,000,000.00	20,000,000	1,043,500,000.00
SBK9	On 10/04/2018	Spot Bond	9.18500	98.79295		9.17000	98.81573			183,700,000,000.00	20,000,000	375,800,000.00
SBN27	On 15/09/2015	Spot Bond	8.13500	109.38430		8.12000	109.37934			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.99500	109.55890		7.98000	109.55433			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.92500	109.64634		7.91000	109.64199			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.76000	100.41381		8.73000	100.47367			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.07000	109.46531		8.05500	109.46053			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.03500	109.50897		8.02000	109.50429			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.79643		0.00000	99.77747			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.81346		0.00000	101.78859			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.31752		0.00000	101.29678			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.41000	103.20035		8.38000	103.26293			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.12630		0.00000	101.10749			0.00	0	1,800,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.46996		0.00000	101.44981			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.57660		0.00000	105.55776			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17000	109.76355		9.16500	109.76291			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.02000	100.79420		10.02000	100.76743			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.48396		0.00000	100.46194			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.76628		0.00000	100.74883			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.48022		0.00000	100.46056			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.27187		0.00000	103.25354			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68500	101.04063		8.67000	101.07709			521,100,000,000.00	60,000,000	2,441,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.93439		100.00000	10.90993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.78000	105.09918		9.77500	105.10283			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.99460		0.00000	100.97648			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.07000	93.98790		9.07000	93.96525			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.72000	94.64321		9.71500	94.64389			0.00	0	18,400,000.00
SBS9	On 07/07/2016	Spot Bond		7.72500	111.71057		7.71000	111.71693			154,500,000,000.00	20,000,000	318,800,000.00
SBSI11	On 07/12/2023	Spot Bond		2.10000	270.20428		2.10000	270.07144			0.00	0	230,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.39500	127.85379		1.44500	127.63034			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.25496		0.00000	106.38962			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
SGI002	On 10/07/2017	Spot Bond		100.00000	5.59793		100.00000	5.56427			1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.50557		100.00000	10.48012			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		2.02000	125.83551		2.07000	125.61398			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.12482		6.50000	101.10714			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	99.74599		0.00000	99.72448			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.36421		0.00000	101.34299			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	103.02513		0.00000	103.00367			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.39000	102.14086		9.36000	102.19272			0.00	0	273,700,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.77623		0.00000	100.75612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000	101.14736		0.00000	101.12713			0.00	500,000,000	250,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.43550		0.00000	101.41501			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	101.33886		0.00000	101.32051			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.62405		0.00000	100.60644			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.02073		100.00000	13.98676			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.88590		0.00000	99.86665			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	55.98547		100.00000	55.81068			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97500	106.22428		7.96000	106.23169			27,753,000,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500	100.98753		9.17000	101.01329			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.71000	100.55252		8.68000	100.61263			39,798,603,000,000.00	4,569,300,000	2,163,100,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.33971		0.00000	100.32076			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.31739		0.00000	100.29750			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.65555		0.00000	100.63680			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.31961		0.00000	100.29959			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.76780		0.00000	100.74692			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.46000	106.39288		8.43000	106.42523			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.09244		0.00000	101.07320			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.46360		0.00000	101.44505			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.01635		0.00000	100.99636			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.57000	94.44867		9.56500	94.44568			47,850,000,000,000.00	5,000,000,000	2,972,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.08563		0.00000	100.01647			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.55678		0.00000	101.53460			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.88387		0.00000	100.86274			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.62800	87.07095		9.62300	87.07095			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond			9.69000		86.79424		9.68500	86.79408			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			7.23000		104.80130		7.27500	104.75705			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			9.11500		94.78151		9.11500	94.75817			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		101.67684		0.00000	101.65595			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			8.54000		101.02597		8.51000	101.08691			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.27000		108.92559		2.27000	108.87149			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.53500		101.63756		8.52000	101.66917			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond			0.00000		100.65283		0.00000	100.63556			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.23463		0.00000	100.20850			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.79000		109.81514		9.79000	109.78631			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.07540		0.00000	100.00902			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond			0.00000		99.70791		0.00000	99.69005			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond			0.00000		101.58953		0.00000	101.56975			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.13000		76.81576		10.15000	76.66609			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.92781		0.00000	100.90715			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		100.36915		0.00000	100.34965			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond			0.00000		99.90338		0.00000	99.88728			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond			0.00000		99.78850		0.00000	99.77223			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond			0.00000		99.77199		0.00000	99.75570			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond			100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond			0.00000		99.22916		0.00000	99.21276			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond			100.00000		87.32057		100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1082	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96743			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.91863		0.00000	99.90236			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.90244		0.00000	99.88618			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.85280		0.00000	99.83645			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.88464		0.00000	98.86824			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.85278		0.00000	99.83642			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.78795		0.00000	99.77164			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.77155		0.00000	98.75517			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.73832		0.00000	99.72196			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.75495		0.00000	98.73857			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.77092		0.00000	99.75455			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.68973		0.00000	99.67340			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.70602		0.00000	98.68964			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.69003		0.00000	99.67371			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.62633		0.00000	99.61008			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.63752		0.00000	98.62111			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.57484		0.00000	99.55849			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.58814		0.00000	98.57172			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.49982		0.00000	100.00000			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.13500	108.89430		7.12000	108.89294			3,995,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.97000	101.83522		8.97000	101.81082			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	95.20266		100.00000	94.96759			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	89.40805		100.00000	89.19209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		26.61104	100.00000	26.54658				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.81978	0.00000	100.80158				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.63547	0.00000	100.61715				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.27050	0.00000	100.25355				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.07577	0.00000	100.00930				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.25150	0.00000	100.23470				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.39008	0.00000	101.37223				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.46468	0.00000	101.44586				0.00	1,000,000,000	500,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.77719	0.00000	99.76127				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.52759	0.00000	97.51006				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		97.02069	0.00000	97.00317				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.69155	0.00000	100.67329				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.92500		104.58369	7.91000	104.59064				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.82922	0.00000	100.80964				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.85238	0.00000	100.83226				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.99311	7.83000	102.97125				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.81648	0.00000	100.79721				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.84544	0.00000	100.82547				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.58597	0.00000	102.56420				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.81648	0.00000	100.79721				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.84544	0.00000	100.82547				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.73802	7.16000	102.71807				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.90213	0.00000	100.88083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.89750		0.00000	100.87631			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.00840		0.00000	100.98458			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.99339		0.00000	100.96993			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.44487		0.00000	101.41066			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.39339		0.00000	101.36041			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.81533		0.00000	100.79607			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.85238		0.00000	100.83226			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.33545		8.73000	103.31106			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.81185		0.00000	100.79268			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.84544		0.00000	100.82547			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.05500	100.24807		9.04000	100.27331			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.94875		0.00000	100.92972			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.99683		0.00000	100.97684			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.90444		0.00000	100.88309			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.89172		0.00000	100.87066			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.04624		0.00000	101.02527			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.00609		0.00000	100.98233			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.00148		0.00000	100.97782			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.13398		0.00000	101.11125			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.36476		0.00000	101.33246			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.36934		0.00000	101.33693			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.59107		0.00000	101.55913			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.89932		0.00000	100.87934			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.51381		101.06155	6.49771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.81185		0.00000	100.79268			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		101.12551		0.00000	101.10751			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.91600		0.00000	100.89437			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.96222		0.00000	100.93949			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.44945		0.00000	101.41512			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.27163		0.00000	101.25297			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.88097		0.00000	100.86140			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.89320		0.00000	100.87336			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.88097		0.00000	100.86140			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.89320		0.00000	100.87336			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.89932		0.00000	100.87934			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.87363		0.00000	100.85423			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.89320		0.00000	100.87336			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.96046		0.00000	100.93911			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.96046		0.00000	100.93911			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.96046		0.00000	100.93911			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.05821		0.00000	101.03467			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.08263		0.00000	101.05855			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.05210		0.00000	101.02870			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.53959		0.00000	101.50524			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.56999		0.00000	101.53495			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.55783		0.00000	101.52307			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.42500		104.15573		8.41000	104.14531			3,370,000,000,000.00	400,000,000	1,473,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	10.00500	84.80333	10.00500	84.78118				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.20000	103.65881	8.17000	103.72631				5,043,000,000,000.00	615,000,000	4,160,200,000.00
TN20	On 17/09/2020	Spot Bond	9.27000	108.03966	9.26500	108.03734				317,404,800,000,000.00	34,240,000,000	28,477,099,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.76973	100.00000	0.76730				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.49000	108.93048	9.48500	108.93538				218,238,113,600,000.00	22,996,640,000	10,298,320,000.00
TN25	On 19/08/2025	Spot Bond	9.59000	102.17117	9.62000	101.94246				523,230,400,000,000.00	54,560,000,000	24,780,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62000	95.17803	9.62000	95.15373				63,876,800,000,000.00	6,640,000,000	2,944,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.58013	0.00000	100.56323				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.35703	0.00000	101.33818				0.00	3,000,000,000	2,000,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.47520	0.00000	100.45642				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.43663	0.00000	100.41677				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.44797	0.00000	100.42760				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.44908	0.00000	100.42865				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.50475	0.00000	100.48177				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.62010	0.00000	100.59185				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.29939	0.00000	101.28160				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.13867	0.00000	101.11956				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.16319	0.00000	101.14366				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.87192	0.00000	100.85381				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.93219	0.00000	100.91284				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16611	10.00000	100.13841				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.16197	9.75000	100.13496				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.16137	100.00000	10.13430				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	100.00000	5.79172	100.00000	0.01063				150,000,000,000,000.00	1,500,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	100.00000		6.16071	100.00000	0.01063				1,581,870,000,000,000.00	15,818,700,000	23,700,000,000.00
TRAB1	On 14/06/2024	Spot Bond	100.00000		6.34270	100.00000	0.01662				332,700,000,000,000.00	3,327,000,000	6,100,000,000.00
TRAC1	On 14/06/2024	Spot Bond	100.00000		6.40670	100.00000	0.01063				391,500,000,000,000.00	3,915,000,000	3,900,000,000.00
TRAD1	On 14/06/2024	Spot Bond	100.00000		7.55466	100.00000	0.01063				1,060,000,000,000,000.00	10,600,000,000	7,600,000,000.00
TRAE1	On 14/06/2024	Spot Bond	100.00000		10.09658	100.00000	0.01063				290,000,000,000,000.00	2,900,000,000	2,000,000,000.00
TSP150	On 02/10/2014	Spot Bond	0.00000		98.10018	0.00000	98.08435				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		97.40845	0.00000	97.39246				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		97.21874	0.00000	97.20293				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		99.87852	0.00000	99.86334				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		99.22458	0.00000	99.20907				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		96.16769	0.00000	96.15117				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		98.90297	0.00000	98.88583				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		95.28501	0.00000	95.26584				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		98.67964	0.00000	98.66272				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		94.84011	0.00000	94.82532				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		94.89187	0.00000	94.87323				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		98.18739	0.00000	98.17029				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		94.72217	0.00000	94.70384				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		94.49589	0.00000	94.47767				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		97.72031	0.00000	97.70330				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		94.27244	0.00000	94.25431				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		93.58226	0.00000	93.56433				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.25897	100.00000	12.22927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond	0.00000	100.33830		0.00000	100.32132			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.89995		0.00000	100.88328			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.84115		0.00000	100.82466			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.83329		0.00000	100.81662			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.80495		0.00000	100.78818			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.69559		0.00000	100.67903			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.33260		0.00000	100.31597			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.14967		0.00000	100.13304			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.93740		0.00000	100.91865			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.16841		0.00000	100.14970			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.84151		0.00000	100.82468			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.15041		0.00000	100.13370			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.42000	109.04145		9.41500	109.03972			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.99041		0.00000	100.96835			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.43254		0.00000	101.40847			0.00	0	18,400,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.70000	103.65970		9.67000	103.71605			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.18617		0.00000	101.16851			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.22454		0.00000	101.20621			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.56163		0.00000	100.54207			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.58031		0.00000	100.56010			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.58116		0.00000	100.56093			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.34858		0.00000	101.32845			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.38683		0.00000	101.36615			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500	110.17733		7.02000	110.18573			140,700,000,000,000.00	20,000,000,000	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.23000	240.56902		1.28000	240.00544			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.99500	102.07601		6.98000	102.07109			0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.86000	103.18922		7.83000	103.24740		64,452,000,000,000.00		8,200,000,000	12,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.14000	103.67768		8.12500	103.71692			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.48000	102.61471		8.48000	102.59155			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.56000	102.49140		8.55500	102.49430		42,800,000,000,000.00		5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.62500	93.28625		6.61000	93.28393			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.02000	99.60573		6.06500	99.58631			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.55500	91.54961		6.54000	91.55171			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00000	97.17267		6.04500	97.13644			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.62500	93.26946		6.61000	93.26718			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.53000	67.51061		7.51500	67.54896			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.61939		100.00000	38.54612			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.44173		100.00000	20.40295			0.00	0	0.00
Total for j-Bonds :										1.67e+017	13,155,831,500	'72 093 361 600.00
Grand Total:										1.67e+017	13,155,938,414	'72 097 136 740.00