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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2014

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 10/06/2014	Any day expiry		10.63960	10.63960		10.56810	10.56810		11.47	0.00	0	0.00
\$ / R	On 10/06/2014	Any day expiry	10.66	Put	37.65560	0.03766	112.31800	0.11232	37.656	11.78	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.64110	10.64110		10.57090	10.57090		11.26	1,899,542,761.00	178,510	425,839.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00630	0.00001	0.000	15.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00710	0.00001	0.000	16.87	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00720	0.00001	0.000	17.09	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.00750	0.00001	0.05850	0.00006	0.008	22.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.00860	0.00001	0.07150	0.00007	0.009	22.28	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.02400	0.00002	0.27770	0.00028	0.024	18.75	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.02880	0.00003	0.34920	0.00035	0.029	18.20	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.03070	0.00003	0.38490	0.00038	0.031	18.01	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.03270	0.00003	0.42460	0.00042	0.033	17.82	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.08580	0.00009	1.24670	0.00125	0.086	16.06	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	0.11350	0.00011	1.51490	0.00151	0.113	15.87	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	441.32800	0.44133	373.35930	0.37336	441.328	15.41	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	152.57250	0.15257	107.56200	0.10756	152.573	12.65	762,862.50	5,000	12,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	11.47250	0.01147	36.66200	0.03666	11.473	12.65	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	24.99150	0.02499	64.58160	0.06458	24.992	12.00	0.00	0	11,250.00

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	10.60	Call	75.10820	0.07511	53.23450	0.05323	75.108	11.72	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	45.48080	0.04548	102.09680	0.10210	45.481	11.45	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	54.64150	0.05464	116.27550	0.11628	54.641	11.26	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	263.85690	0.26386	334.58830	0.33459	263.857	15.24	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	3.27550	0.00328	3.74330	0.00374	3.276	16.03	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	3.02140	0.00302	3.46950	0.00347	3.021	16.19	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	2.20350	0.00220	2.56670	0.00257	2.203	16.83	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	361.10350	0.36110	431.66670	0.43167	361.103	16.83	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	1.89040	0.00189	2.21120	0.00221	1.890	17.15	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	1.05550	0.00106	1.23340	0.00123	1.055	18.42	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	0.91950	0.00092	1.09540	0.00110	0.920	18.74	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	0.85910	0.00086	1.03330	0.00103	0.859	18.90	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	0.61870	0.00062	0.77810	0.00078	0.619	19.69	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	0.54490	0.00054	0.69750	0.00070	0.545	20.01	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.05010	0.00005	0.17310	0.00017	0.050	23.19	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.02450	0.00002	0.11920	0.00012	0.025	24.25	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.00990	0.00001	0.03000	0.00003	0.010	31.11	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,358.90990	1.35891	1,429.13000	1.42913	1,358.910	31.11	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.00970	0.00001	0.02610	0.00003	0.010	32.08	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.00940	0.00001	0.01620	0.00002	0.009	35.76	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.64700	10.64700	10.57680	10.57680		10.39	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	293.01570	0.29302	236.77610	0.23678	293.016	12.50	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	16.20490	0.01620	41.99310	0.04199	16.205	11.70	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	24.75060	0.02475	57.46580	0.05747	24.751	11.34	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	151.75060	0.15175	114.26580	0.11427	151.751	11.34	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	31.59520	0.03160	68.79430	0.06879	31.595	11.12	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	36.19120	0.03619	31.12030	0.03112	36.191	11.09	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	31.21340	0.03121	27.45390	0.02745	31.213	11.26	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.64850	10.64850	10.57820	10.57820		10.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	19.34770	0.01935	45.05650	0.04506	19.348	11.83	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	156.93530	0.15694	119.04150	0.11904	156.935	11.47	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	28.43530	0.02844	60.84150	0.06084	28.435	11.47	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.65000	10.65000	10.58000	10.58000		10.60	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry			10.65180	10.65180	10.58180	10.58180		10.68	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	109.38400	0.10938	82.58220	0.08258	109.384	10.99	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	59.59810	0.05960	49.19870	0.04920	59.598	11.01	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	43.99210	0.04399	37.53910	0.03754	43.992	11.35	0.00	0	15,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	32.12070	0.03212	28.48960	0.02849	32.121	11.69	0.00	0	15,000.00
\$ / R	On 25/06/2014	Any day expiry			10.66090	10.66090	10.59080	10.59080		10.53	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	26.61750	0.02662	50.38690	0.05039	26.618	11.44	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	239.24680	0.23925	193.93550	0.19394	239.247	11.40	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	28.34680	0.02835	53.13550	0.05314	28.347	11.40	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	169.61500	0.16962	134.34740	0.13435	169.615	11.01	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	48.71500	0.04872	83.54740	0.08355	48.715	11.01	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	162.48620	0.16249	128.40510	0.12841	162.486	10.97	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	51.58620	0.05159	87.60510	0.08761	51.586	10.97	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.66270	10.66270	10.59260	10.59260		10.57	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.66450	10.66450	10.59440	10.59440		10.61	0.00	0	0.00

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	0.00000	0.00000	0.00000	0.00010	0.00000	0.0000	0.000	22.61	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	49.66550	0.04967	42.87720	0.04288	49.666	11.60	0.00	0.00	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.66990	0.66990	10.66990	10.59980	10.59980	10.67	0.00	0.00	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	192.19820	0.19220	254.34740	0.25435	192.198	11.26	0.00	0.00	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.19670	0.00020	0.22510	0.00023	0.197	20.68	0.00	0.00	0.00	0	500.00
\$ / R	On 08/07/2014	Any day expiry			10.68430	10.68430	10.61420	10.61420		10.64	0.00	0.00	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	172.67830	0.17268	142.86380	0.14286	172.678	10.54	0.00	0.00	0.00	0	10,000.00
\$ / R	On 28/07/2014	Any day expiry			10.71920	10.71920	10.64890	10.64890		10.71	0.00	0.00	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.02000	0.00002	0.01050	0.00001	0.020	19.06	0.00	0.00	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	131.64300	0.13164	119.31180	0.11931	131.643	11.28	0.00	0.00	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.72090	10.72090	10.65060	10.65060		10.74	7,417,620.00	696	1,044.00	0	1,044.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	220.27190	0.22027	277.23600	0.27724	220.272	11.20	0.00	0.00	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.24620	0.00125	1.31870	0.00132	1.246	17.24	0.00	0.00	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.76290	10.76290	10.69260	10.69260		11.14	0.00	0.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	53.95190	0.05395	78.47520	0.07848	53.952	10.57	0.00	0.00	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	21.97580	0.02198	21.99390	0.02199	21.976	16.42	0.00	0.00	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.77170	10.77170	10.70150	10.70150		11.31	0.00	0.00	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	240.71480	0.24071	294.95590	0.29496	240.715	11.31	0.00	0.00	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	8.44670	0.00845	9.44180	0.00944	8.447	18.70	0.00	0.00	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.77340	10.77340	10.70330	10.70330		11.31	0.00	0.00	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.21880	0.00022	0.37060	0.00037	0.219	18.02	0.00	0.00	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	160.61980	0.16062	150.01550	0.15002	160.620	11.95	0.00	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80550	10.80550	10.73550	10.73550		11.42	2,452,297,419.50	226,949	575,941.00	0	575,941.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.45850	0.00146	2.02780	0.00203	1.458	15.68	0.00	0.00	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.65740	0.00166	2.32130	0.00232	1.657	15.28	0.00	0.00	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.71170	0.00171	2.40180	0.00240	1.712	15.18	0.00	0.00	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	2.01530	0.00202	2.85340	0.00285	2.015	14.68	0.00	0.00	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	9.89770	0.00990	14.70060	0.01470	9.898	11.09	0.00	0.00	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	22.44300	0.02244	32.46310	0.03246	22.443	10.85	0.00	0.00	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	31.67170	0.03167	45.08650	0.04509	31.672	10.73	0.00	0.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	42.55150	0.04255	59.61040	0.05961	42.551	10.63	0.00	0.00	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	43.93250	0.04393	61.44410	0.06144	43.933	10.62	0.00	0.00	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	45.35180	0.04535	63.65210	0.06365	45.352	10.61	0.00	0.00	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	48.30200	0.04830	68.23270	0.06823	48.302	10.59	0.00	0.00	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	51.41040	0.05141	73.03850	0.07304	51.410	10.57	0.00	0.00	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	61.87030	0.06187	86.06520	0.08607	61.870	10.65	0.00	0.00	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	81.60840	0.08161	110.02580	0.11003	81.608	10.77	0.00	0.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	492.64580	0.49265	452.13250	0.45213	492.646	10.80	0.00	0.00	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	111.80260	0.11180	145.58720	0.14559	111.803	10.92	0.00	0.00	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	424.10780	0.42411	388.96270	0.38896	424.108	10.96	6,361,617.00	15,000	11,362.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	118.60780	0.11861	153.46270	0.15346	118.608	10.96	54,796.80	462	13,300.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	417.60820	0.41761	382.99750	0.38300	417.608	10.97	0.00	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	136.76740	0.13677	174.27360	0.17427	136.767	11.03	0.00	0.00	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	379.99160	0.37999	348.54580	0.34855	379.992	11.06	0.00	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	144.49160	0.14449	183.04580	0.18305	144.492	11.06	0.00	0.00	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	152.48050	0.15248	192.07550	0.19208	152.480	11.10	0.00	0.00	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	362.07440	0.36207	332.18370	0.33218	362.074	11.11	0.00	0.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	156.57440	0.15657	196.68370	0.19668	156.574	11.11	0.00	0.00	0.00	0	9,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	178.04000	0.17804	220.68120	0.22068	178.040	11.19	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	322.58850	0.32259	296.21960	0.29622	322.588	11.22	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	205.97710	0.20598	251.54310	0.25154	205.977	11.28	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	270.31120	0.27031	323.37070	0.32337	270.311	11.53	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	241.94920	0.24195	225.37780	0.22538	241.949	11.57	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Put	295.22410	0.29522	349.72040	0.34972	295.224	11.68	59,044.82	200	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	209.83280	0.20983	196.29190	0.19629	209.833	11.91	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	187.91170	0.18791	176.38200	0.17638	187.912	12.17	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	158.22660	0.15823	149.32580	0.14933	158.227	12.58	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	102.22260	0.10222	98.07360	0.09807	102.223	13.68	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	92.60800	0.09261	89.17550	0.08918	92.608	13.96	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	90.06550	0.09007	86.81750	0.08682	90.065	14.04	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	88.82640	0.08883	85.66570	0.08567	88.826	14.08	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	783.32640	0.78333	850.16570	0.85017	783.326	14.08	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	87.60810	0.08761	84.53420	0.08453	87.608	14.12	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	46.46510	0.04647	45.63030	0.04563	46.465	16.02	464,651.00	10,000	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,240.96510	1.24097	1,310.13030	1.31013	1,240.965	16.02	0.00	0	500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	33.22550	0.03323	33.11590	0.03312	33.226	16.93	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	30.24390	0.03024	30.27090	0.03027	30.244	17.20	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	28.88120	0.02888	28.96740	0.02897	28.881	17.34	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	27.28820	0.02729	27.43940	0.02744	27.288	17.51	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	19.60460	0.01960	20.00930	0.02001	19.605	18.56	0.00	0	26,275.00
\$ / R	On 22/09/2014	Any day expiry			10.81820	10.81820	10.74830	10.74830		11.50	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	124.26860	0.12427	158.84790	0.15885	124.269	11.05	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	138.68280	0.13868	175.29580	0.17530	138.683	11.11	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.82550	10.82550	10.75560	10.75560		11.57	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	260.16860	0.26017	310.85050	0.31085	260.169	11.57	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	17.93660	0.01794	19.53820	0.01954	17.937	19.38	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.83100	10.83100	10.76110	10.76110		11.56	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.93580	0.00094	1.25660	0.00126	0.936	17.70	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	231.90920	0.23191	217.72590	0.21773	231.909	12.12	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.88570	10.88570	10.81590	10.81590		12.05	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.88570	0.00189	2.44620	0.00245	1.886	17.21	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	279.10420	0.27910	324.08380	0.32408	279.104	11.87	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	209.48010	0.20948	199.50940	0.19951	209.480	13.18	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	34.67670	0.03468	37.49560	0.03750	34.677	20.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.89660	10.89660	10.82690	10.82690		12.06	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	65.79850	0.06580	83.55620	0.08356	65.799	11.26	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	109.33840	0.10934	106.09370	0.10609	109.338	15.33	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.93490	10.93490	10.86530	10.86530		12.24	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	288.93530	0.28894	332.98530	0.33299	288.935	11.94	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	48.96210	0.04896	52.91120	0.05291	48.962	21.15	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.94040	10.94040	10.87080	10.87080		12.25	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.25390	0.00325	4.03020	0.00403	3.254	16.95	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	263.75110	0.26375	251.83770	0.25184	263.751	13.16	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.96410	10.96410	10.89470	10.89470		12.27	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.96610	10.96610	10.89670	10.89670		12.41	35,497,265.70	3,237	75,346.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.79580	0.01280	15.47220	0.01547	12.796	14.22	0.00	0	1,402.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	22.34210	0.02234	26.83580	0.02684	22.342	13.15	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	38.57480	0.03857	45.98440	0.04598	38.575	12.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	45.34540	0.04535	56.57060	0.05657	45.345	11.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	58.69100	0.05869	72.91150	0.07291	58.691	11.65	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	939.00800	0.93901	886.00880	0.88601	939.008	11.57	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	72.90800	0.07291	89.30880	0.08931	72.908	11.57	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	775.78140	0.77578	727.64750	0.72765	775.781	11.41	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	118.54020	0.11854	140.85360	0.14085	118.540	11.37	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	120.84030	0.12084	143.44850	0.14345	120.840	11.37	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	123.17500	0.12318	146.75060	0.14675	123.175	11.36	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	127.94680	0.12795	153.49290	0.15349	127.947	11.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	143.12690	0.14313	174.84950	0.17485	143.127	11.29	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	145.78580	0.14579	178.57530	0.17858	145.786	11.29	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	163.41900	0.16342	197.90430	0.19790	163.419	11.39	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	182.27510	0.18228	218.41360	0.21841	182.275	11.49	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	214.98190	0.21498	253.65670	0.25366	214.982	11.65	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	246.13570	0.24614	286.91470	0.28691	246.136	11.80	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	496.30240	0.49630	468.54490	0.46854	496.302	11.86	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	491.08760	0.49109	463.61300	0.46361	491.088	11.88	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	304.92240	0.30492	349.02840	0.34903	304.922	12.04	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	432.08720	0.43209	407.82060	0.40782	432.087	12.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	364.54900	0.36455	412.32210	0.41232	364.549	12.27	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	405.20750	0.40521	456.73830	0.45674	405.208	12.41	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	469.60540	0.46961	523.38820	0.52339	469.605	12.71	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	537.74360	0.53774	593.49130	0.59349	537.744	13.00	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	216.88880	0.21689	208.51800	0.20852	216.889	14.04	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	145.97190	0.14597	141.79050	0.14179	145.972	15.39	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	144.76810	0.14477	140.62390	0.14062	144.768	15.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	134.51700	0.13452	130.67000	0.13067	134.517	15.69	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	115.42270	0.11542	112.55790	0.11256	115.423	16.23	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	114.52370	0.11452	111.69990	0.11170	114.524	16.26	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	69.98030	0.06998	69.08070	0.06908	69.980	18.26	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	67.42500	0.06742	66.61420	0.06661	67.425	18.43	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	61.61340	0.06161	63.79280	0.06379	61.613	19.03	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	61.42890	0.06143	63.63480	0.06363	61.429	19.12	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	35.19630	0.03520	32.24350	0.03224	35.196	24.17	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.97190	10.97190	10.90260	10.90260		12.41	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	295.22020	0.29522	338.43300	0.33843	295.220	12.00	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	60.27950	0.06028	63.11450	0.06311	60.279	21.70	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.98760	10.98760	10.91830	10.91830		12.44	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.18820	0.00419	4.99860	0.00500	4.188	16.57	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	325.16470	0.32516	310.02970	0.31003	325.165	13.01	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.05810	11.05810	10.98920	10.98920		12.70	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.50250	0.00550	6.04040	0.00604	5.503	16.10	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	308.47200	0.30847	346.66200	0.34666	308.472	12.21	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	396.57020	0.39657	376.98370	0.37698	396.570	13.09	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	88.65610	0.08866	88.89000	0.08889	88.656	23.13	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11290	11.11290	11.04430	11.04430		12.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	314.46150	0.31446	350.01000	0.35001	314.462	12.29	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	103.10120	0.10310	95.81080	0.09581	103.101	23.37	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.11480	11.11480	11.04630	11.04630		12.87	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.74110	0.00674	7.25070	0.00725	6.741	15.84	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	471.36760	0.47137	447.60000	0.44760	471.368	13.00	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15050	11.15050	11.08220	11.08220		13.01	0.00	0	16,750.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	102.16530	0.10217	116.57160	0.11657	102.165	11.94	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	149.21000	0.14921	168.06630	0.16807	149.210	11.93	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	201.05820	0.20106	224.15730	0.22416	201.058	11.92	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	293.91890	0.29392	326.63950	0.32664	293.919	12.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	366.91050	0.36691	403.45060	0.40345	366.911	12.51	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	275.69710	0.27570	263.74610	0.26375	275.697	15.06	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	188.23770	0.18824	181.01550	0.18102	188.238	16.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	147.33520	0.14734	142.30280	0.14230	147.335	17.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	117.22440	0.11722	118.54850	0.11855	117.224	21.81	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17290	11.17290	11.10490	11.10490		13.15	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	319.02090	0.31902	353.11340	0.35311	319.021	12.34	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	100.82200	0.10082	97.25070	0.09725	100.822	23.06	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.23820	11.23820	11.17060	11.17060		13.19	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	324.03030	0.32403	354.79420	0.35479	324.030	12.43	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	102.54700	0.10255	98.19530	0.09820	102.547	22.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.29730	11.29730	11.23030	11.23030		13.41	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	325.27600	0.32528	354.12720	0.35413	325.276	12.43	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	106.53680	0.10654	101.96490	0.10196	106.537	22.80	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33630	11.33630	11.26970	11.26970		13.51	0.00	0	3,636.00
\$ / R	On 26/06/2015	Any day expiry			11.35940	11.35940	11.29300	11.29300		13.56	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	329.14210	0.32914	356.71370	0.35671	329.142	12.51	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	100.42900	0.10043	96.22850	0.09623	100.429	22.54	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.42860	11.42860	11.36320	11.36320		13.74	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	336.78430	0.33678	360.07470	0.36007	336.784	12.69	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	101.24700	0.10125	99.06890	0.09907	101.247	22.14	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.48940	11.48940	11.42480	11.42480		13.97	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	343.53040	0.34353	364.94690	0.36495	343.530	12.84	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	101.92040	0.10192	93.67560	0.09368	101.920	22.13	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.52720	11.52720	11.46310	11.46310		13.99	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.55650	11.55650	11.49280	11.49280		14.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	346.60230	0.34660	369.78440	0.36978	346.602	12.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	102.24220	0.10224	98.84340	0.09884	102.242	21.89	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.61950	11.61950	11.55660	11.55660		14.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	350.29930	0.35030	371.60630	0.37161	350.299	13.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	111.16880	0.11117	104.50840	0.10451	111.169	21.83	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.67820	11.67820	11.61610	11.61610		14.36	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	352.71800	0.35272	373.46350	0.37346	352.718	13.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.66980	0.10067	98.04920	0.09805	100.670	21.64	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.73270	11.73270	11.67130	11.67130		14.44	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	353.83990	0.35384	374.32290	0.37432	353.840	13.08	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	96.14850	0.09615	89.36040	0.08936	96.149	21.64	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.64110		10.64110		10.57090	10.57090		11.26	10,641,100.00	1,000	1,064.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	29,275.79880		0.29276	36,346.00820	0.36346		29,275.799	15.72	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.80550		10.80550		10.73550	10.73550		11.42	10,805,500.00	1,000	502.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.96610		10.96610		10.89670	10.89670		12.41	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	50,156.72880		0.50157	47,351.21990	0.47351		50,156.729	11.84	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.15050		11.15050		11.08220	11.08220		13.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.86750		17.86750		17.74960	17.74960		10.91	4,466,875.00	250	16,612.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.91	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.00000		0.00000		0.00020	0.00000	0.000	13.59	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.00010		0.00000		0.00480	0.00000	0.000	14.22	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	0.00180		0.00000		0.05770	0.00006	0.002	14.80	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	0.01180		0.00001		0.18760	0.00019	0.012	15.18	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	0.55840		0.00056		2.73800	0.00274	0.558	14.62	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	327.35310		0.32735	231.89330	0.23189		327.353	12.77	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	98.76950		0.09877	197.86220	0.19786		98.770	10.91	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	4.37300		0.00437	6.03980	0.00604		4.373	13.52	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	584.15030		0.58415	703.46220	0.70346		584.150	14.42	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.03280		0.00003	0.01550	0.00002		0.033	24.82	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.02500		0.00003	0.00100	0.00000		0.025	27.56	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.13040		18.13040		18.01270	18.01270		11.00	0.00	0	28,495.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	29.64110		0.02964	39.54790	0.03955		29.641	11.93	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	80.98690		0.08099	112.64460	0.11264		80.987	10.32	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	108.89000		0.10889	152.82620	0.15283		108.890	10.30	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	263.50420		0.26350	257.69180	0.25769		263.504	11.76	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	74.27580		0.07428	83.60600	0.08361		74.276	13.40	0.00	0	15,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.38550		18.38550		18.26870	18.26870		11.93	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	692.55030		0.69255	790.42290	0.79042		692.550	12.07	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.51470		18.51470		18.39920	18.39920		12.47	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	571.24840		0.57125	647.10360	0.64710		571.248	12.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	720.09300		0.72009	809.04850	0.80905		720.093	12.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	798.58920		0.79859	891.53840	0.89154		798.589	12.63	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	180.86860		0.18087	190.95720	0.19096		180.869	15.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	124.89040		0.12489	136.66300	0.13666		124.890	15.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	123.51980		0.12352	135.31740	0.13532		123.520	15.96	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.67310		18.67310		18.55820	18.55820		12.97	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.95660		18.95660		18.84560	18.84560		13.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10374		0.10374		0.10309	0.10309		16.84	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10540		0.10540		0.10476	0.10476		11.66	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10704		0.10704		0.10640	0.10640		14.02	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10893		0.10893		0.10830	0.10830		13.97	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.46430		14.46430		14.41490	14.41490		10.85	21,276,985.30	1,471	57,207.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	0.07150		0.00007	0.67390	0.00067		0.072	14.76	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	0.13170		0.00013	1.10210	0.00110		0.132	14.48	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	4.06330		0.00406	15.21160	0.01521		4.063	12.80	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	41.34740		0.04135	80.39950	0.08040		41.347	11.41	0.00	0	8,800.00

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	14.45	Call	74.59430		0.07459		73.39580	0.07340	74.594	11.13	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	389.58800		0.38959		441.22610	0.44123	389.588	14.60	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	0.93120		0.00093		1.37100	0.00137	0.931	16.96	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.00910		0.00001		0.00560	0.00001	0.009	30.94	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.00890		0.00001		0.00560	0.00001	0.009	31.63	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.68950		14.68950		14.64150	14.64150		11.11	3,114,174.00	212	32,227.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	24.55540		0.02456		33.26140	0.03326	24.555	10.70	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	80.32350		0.08032		99.49450	0.09949	80.324	10.48	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	164.03840		0.16404		192.15540	0.19216	164.038	10.75	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	174.71380		0.17471		203.70420	0.20370	174.714	10.78	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	90.55720		0.09056		95.43050	0.09543	90.557	13.25	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	43.35920		0.04336		48.48970	0.04849	43.359	14.69	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.91160		14.91160		14.86540	14.86540		11.76	0.00	0	9,484.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	60.65740		0.06066		71.97250	0.07197	60.657	11.34	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	91.24770		0.09125		105.69300	0.10569	91.248	11.21	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	164.32770		0.16433		170.41770	0.17042	164.328	14.18	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.16810		15.16810		15.12460	15.12460		12.39	0.00	0	1,425.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.42950		15.42950		15.38900	15.38900		12.66	6,418,672.00	416	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			499.04000		499.04000		498.21300	498.21300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.56400		506.56400		505.73100	505.73100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			514.44400		514.44400		513.63700	513.63700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.62200		425.62200		424.90700	424.90700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.03900		432.03900		431.31800	431.31800			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			500.97500		500.97500		500.37400	500.37400			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			508.52800		508.52800		507.92400	507.92400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			455.58200		455.58200		454.88800	454.88800			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			462.45000		462.45000		461.75100	461.75100			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			469.64300		469.64300		468.97000	468.97000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93740		9.93740		9.85910	9.85910		12.98	0.00	0	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.09000		0.00009		0.27840	0.00028	0.090	24.46	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	243.49450		0.24349		176.85380	0.17685	243.495	16.42	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.13390		0.00013		0.05840	0.00006	0.134	24.22	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.02540		10.02540		9.94730	9.94730		11.09	0.00	0	10,881.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.11280		10.11280		10.03590	10.03590		11.27	0.00	0	460.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	87.92620		0.08793		108.58080	0.10858	87.926	11.29	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	355.46840		0.35547		324.18420	0.32418	355.468	11.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	138.71970		0.13872		128.65480	0.12865	138.720	12.60	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.21610		10.21610		10.13940	10.13940		11.74	0.00	0	25.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.32060		10.32060		10.24700	10.24700		12.02	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.75700		9.75700		9.66890	9.66890		10.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 15/09/2014	Foreign Exchange Future	9.88550		9.88550		9.79720	9.79720		10.23	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	10.01080		10.01080		9.92300	9.92300		11.33	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future	31.51150		31.51150		-86.22860	-86.22860			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	682.93300		682.93300		802.74570	802.74570			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	761.35070		761.35070		887.04180	887.04180			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	85.51660		85.51660		74.42120	74.42120			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	628.30420		628.30420		746.83360	746.83360			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	85.42440		85.42440		116.52350	116.52350			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future	77.64860		77.64860		181.79110	181.79110			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future	16.33960		16.33960		94.24430	94.24430			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.86180		11.86180		11.82780	11.82780		11.12	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.05520		12.05520		12.02220	12.02220		11.21	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.24600		12.24600		12.21410	12.21410		12.14	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.46630		12.46630		12.43630	12.43630		12.75	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70800		1.70800		1.69260	1.69260		9.85	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.72690		1.72690		1.71060	1.71060		10.78	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.74670		1.74670		1.73020	1.73020		12.14	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.24857		123.24857		123.20942	123.20942			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.64171		123.64171		123.60239	123.60239			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	9.62911		84.60382		9.65567	84.40722			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.72634		82.09550		9.75372	81.89621			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.82406		83.37364		9.85149	83.17731			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	454.32800		454.32800		453.64100	453.64100			27,259,680.00	6	518.00
GOVI	On 06/11/2014	GOVI	461.17800		461.17800		460.48600	460.48600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	468.35100		468.35100		467.68400	467.68400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future	116.50862		116.50862		116.47226	116.47226			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.28095		118.28095		118.24424	118.24424			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	121.67951		121.67951		121.30206	121.30206			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.53033		123.53033		123.14740	123.14740			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	121.07846		121.07846		121.03987	121.03987			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.57455		121.57455		121.53582	121.53582			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	125.91944		125.91944		125.87841	125.87841			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	127.83460		127.83460		127.79339	127.79339			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	215.42300		215.42300		215.17800	215.17800			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	218.69700		218.69700		218.45100	218.45100			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.12500		222.12500		221.89200	221.89200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.28600		584.28600		583.99400	583.99400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.14100		593.14100		592.85000	592.85000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	142.72216		142.72216		142.68063	142.68063			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	6.00000	94.00000			6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.06000	93.94000			6.08000	93.92000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.21000	93.79000			6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.30000	93.70000			6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.43000	93.57000			6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.69000	93.31000			6.73000	93.27000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.93000	93.07000			6.97000	93.03000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.10000	92.90000			7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.24000	92.76000			7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.40000	92.60000			7.44000	92.56000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.03190	9.03190			8.98340	8.98340		10.50	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.11910	9.11910			9.07110	9.07110		7.85	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.17730	9.17730			9.13240	9.13240		9.65	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.35930	1.35930			1.36360	1.36360			0.00	0	150.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.35950	1.35950			1.36380	1.36380			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.35980	1.35980			1.36420	1.36420			0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.64280	9.64280	0.10370		9.70450	9.70450		13.77	0.00	0	0.00

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 / ¥EN	On 15/09/2014	Foreign Exchange Future			9.63710		9.63710	0.10370	9.69870	9.69870		12.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.69845		112.53735		6.74032	112.49159		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future			6.89058		107.42269		6.94539	107.37650		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.18192		109.09554		7.24777	109.05669		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			8.25537		118.65458		8.27661	118.47312		10.06	736,844,941.80	6,210	48,297.00
R186	On 07/08/2014	Bond Future	7.60	Call	263.83000		0.26383		265.69000	0.26569	263.830	9.81	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	1,006.85000		1.00685		990.80000	0.99080	1,006.850	9.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,891.94000		1.89194		1,849.78000	1.84978	1,891.940	10.06	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,270.17000		1.27017		1,385.35000	1.38535	1,270.170	10.15	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	614.10000		0.61410		691.37000	0.69137	614.100	10.30	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	312.76000		0.31276		363.11000	0.36311	312.760	10.43	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	118.95000		0.11895		144.52000	0.14452	118.950	10.57	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.32920		120.44466		8.35118	120.26077		10.09	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	856.63000		0.85663		913.68000	0.91368	856.630	10.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.40048		117.02396		8.42221	116.84591		10.46	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,034.50000		2.03450		2,110.71000	2.11071	2,034.500	10.70	0.00	0	9,600.00
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			284.87331		284.87331		284.78534	284.78534			0.00	0	905.00
R197	On 06/11/2014	Bond Future			289.20589		289.20589		289.11738	289.11738			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			5.88356		102.21657		5.91788	102.20424		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			227.92094		227.92094		227.84933	227.84933		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.38756		231.38756		231.31543	231.31543			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			8.14794		101.05069		8.16420	100.95350		8.18	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.23369		98.65488		8.25060	98.55649		8.61	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.31920		100.19058		8.33556	100.09799		8.47	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203													
	On 07/08/2014	Bond Future		7.30975	105.91253		7.35859	105.77744		2.93	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	87.44000	0.08744	75.99000	0.07599	87.440	2.84	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.43099	103.34723		7.48461	103.21034		3.08	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	255.78000	0.25578	231.93000	0.23193	255.780	2.99	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	349.67000	0.34967	318.75000	0.31875	349.670	3.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.56081	104.95612		7.61701	104.82480		3.05	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,191.58000	1.19158	1,126.91000	1.12691	1,191.580	3.04	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		8.77469	93.76597		8.78065	93.71840			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future		8.85030	95.18166		8.85643	95.13352			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.92499	92.65634		8.93040	92.61454			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.98642	95.60980		9.01276	95.36725			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		9.05829	97.05335		9.08539	96.80731			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.12924	94.30676		9.15635	94.06412			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.53803	102.81085		7.59132	102.61411		4.40	0.00	0	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	374.32000	0.37432	456.56000	0.45656	374.320	4.48	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.64010	104.36193		7.69717	104.16249		4.40	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	673.24000	0.67324	753.75000	0.75375	673.240	4.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.74226	101.95160		7.80139	101.75663		4.53	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		9.11744	100.08646		9.12329	100.02762			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future		9.18990	97.17026		9.19590	97.11077			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.26174	98.68292		9.26718	98.62976			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		7.75967	98.32085		7.79704	98.16028		5.75	14,748,127.50	150	30,845.00
R207	On 06/11/2014	Bond Future		7.85267	99.80481		7.89217	99.64205		5.76	0.00	0	0.00
R207	On 05/02/2015	Bond Future		7.94646	97.71717		7.98653	97.55923		5.87	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.91741	96.52274		7.94927	96.36683		6.84	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	408.06000	0.40806	470.95000	0.47095	408.060	6.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.00644	94.58092		8.03984	94.42290		7.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	8.50	Put	831.39000		0.83139		893.83000	0.89383	831.390	7.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.09412		96.05339		8.12771	95.89990		6.91	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.93120		76.78828		8.95741	76.58969		15.11	4,607,296.80	60	25,271.00
R209	On 06/11/2014	Bond Future			9.00047		74.80043		9.02740	74.59904		15.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,486.45000		1.48645		1,448.70000	1.44870	1,486.450	15.54	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,837.85000		2.83785		2,768.12000	2.76812	2,837.850	15.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,019.55000		3.01955		2,945.88000	2.94588	3,019.550	15.80	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,208.72000		3.20872		3,131.09000	3.13109	3,208.720	15.83	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,545.24000		1.54524		1,633.26000	1.63326	1,545.240	16.13	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,376.00000		1.37600		1,457.99000	1.45799	1,376.000	16.18	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	782.29000		0.78229		839.04000	0.83904	782.290	16.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	722.35000		0.72235		776.09000	0.77609	722.350	16.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	662.84000		0.66284		713.52000	0.71352	662.840	16.45	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.06768		75.96503		9.09462	75.76608		15.76	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			171.10470		171.10470		171.05112	171.05112			0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.66769		171.66769		171.61369	171.61369			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			130.36119		130.36119		130.32370	130.32370			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.34424		132.34424		132.30652	132.30652			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			134.66198		134.66198		134.61997	134.61997			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.71054		136.71054		136.66810	136.66810			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			8.77925		87.75338		8.79532	87.63029		12.94	0.00	0	26,057.00
R213	On 06/11/2014	Bond Future			8.85384		85.53637		8.87037	85.41166		13.72	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.92767		86.86790		8.94386	86.74760		13.73	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

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/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	9.05093	77.41041		9.05675	77.36468		15.47	0.00	0	5,228.00
R214	On 06/11/2014		Bond Future	9.12117	75.29025		9.12713	75.24403		16.45	0.00	0	0.00
R214	On 06/11/2014	9.20	Call	3,460.91000	3.46091		3,466.68000	3.46668	3,460.910	16.42	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	1,252.62000	1.25262		1,289.62000	1.28962	1,252.620	16.82	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	9.19064	76.46229		9.19604	76.42096		16.49	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014		Foreign Exchange Future	20,856.38000	20,856.38000		20,734.77000	20,734.77000			0.00	0	0.00
RAIN	On 15/09/2014		Foreign Exchange Future	21,157.11000	21,157.11000		21,033.78000	21,033.78000			0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	5.09860	5.09860		5.07650	5.07650		4.23	0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	5.07540	5.07540		5.05460	5.05460		8.29	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	5.05500	5.05500		5.03810	5.03810		9.75	0.00	0	0.00
Total for Derivatives :											5,242,641,390.72	450,829	4 158 863.00

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	101.30143		0.00000	101.28349			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.11500	103.14492		7.15000	103.09421			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	99.79524		0.00000	101.54341			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.65000	104.42616		8.70000	104.20698			0.00	0	4,700,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	101.14709		0.00000	101.12718			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.32000	102.32651		9.35000	102.15098			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.38075		0.00000	100.35947			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.47517		0.00000	100.45363			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.51500	96.14986		9.56500	95.95274			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.21500	102.34598		7.25000	102.29952			0.00	0	230,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.82012		0.00000	100.79843			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.82000	104.75438		8.86500	104.61444			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	1.28000	136.59001		1.28000	136.52612			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	268.09472		2.24000	267.96226			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.35380		0.00000	100.33309			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.32824		0.00000	100.31045			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.90685		0.00000	99.88799			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.90286		0.00000	99.88319			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.90006		0.00000	99.87986			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.25051		0.00000	101.23160			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.34818		0.00000	101.33003			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.18879		0.00000	101.17006			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.87500	105.37170		7.91000	105.32354			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.35003		0.00000	100.32820			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.61000	102.42237		7.63500	102.39396			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.90546		0.00000	101.88433			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.30436		0.00000	100.32756			0.00	0	20,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.40035		0.00000	101.37761			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.23003		0.00000	101.20845			0.00	0	30,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.46586		0.00000	101.44275			0.00	0	10,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.67477		0.00000	101.65328			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.75490		0.00000	99.73199			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.34353		0.00000	102.32058			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	102.10842		0.00000	102.08133			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	128.83355		2.94000	128.76758			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.03770		4.03000	116.97429			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	4.78000		103.54294		4.78000	103.48462			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.92000		106.43650		5.92000	106.37329			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.22000		114.15981		11.26500	114.03939			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		101.94136		0.00000	101.90813			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.94678		0.00000	101.91914			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		102.04730		0.00000	102.01828			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		102.14488		0.00000	102.11449			0.00	0	11,400,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000		113.62024		4.53000	113.55708			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		54.23780		100.00000	66.08053			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.98000		169.47087		1.98000	169.38841			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		158.58841		2.76000	158.50784			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.01000		174.07317		2.01000	173.98824			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000		105.18049		7.91000	105.18048			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80500		181.54328		1.80500	181.45579			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21625		75.02945		8.26125	74.89975			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21625		75.02945		8.26125	74.89975			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		99.78281		0.00000	99.76244			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	101.20454	0.00000	101.18523				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.13174	0.00000	101.11244				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	7.15000	100.59750	7.17500	100.56528				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	101.41484	0.00000	101.39545				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.40500	110.43003	7.44000	110.36455				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.18414	0.00000	101.16329				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	2.54000	106.50413	2.54000	106.45056				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	155.42111	2.50000	155.34323				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40500	206.46109	2.40500	206.35815				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	9.69500	90.84814	9.71000	90.74429				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	103.57786	0.00000	103.55579				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond		0.00000	101.44000		0.00000	100.59000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	105.99939		9.63000	105.97200			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	111.12000		0.00000	110.97500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.60500	111.36762		9.62500	111.18855			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.02500	89.90744		9.05500	89.74651			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
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		9.70000	110.65612		9.72000	110.47838			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	100.01932		0.00000	99.99986			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.86049		0.00000	100.83916			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.42000	106.93747		8.46500	106.76673			1,684,000,000.00	200,000	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.03000	103.63076		9.06000	103.45346			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.06500	101.97741		7.10000	101.92823			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.95500	96.80785		8.99000	96.62902			2,686,500,000.00	300,000	2,680,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.82500	94.98780		9.84500	94.82958			0.00	0	1,140,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.76500	104.79149		7.80000	104.71200			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		2.15000	132.74584		2.15000	132.68838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.05000	272.04877		2.05000	271.91575			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000	128.78660		1.22000	128.72648			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000	130.42548		2.07000	130.36157			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00285		100.00000	0.00283			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	47.71501		100.00000	47.59815			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.56500	105.42455		11.60000	105.35158			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.61776		0.00000	100.59093			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.31353		100.00000	4.30308			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.63321		0.00000	100.60571			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.85181		0.00000	100.81473			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.60230		0.00000	100.57615			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.39704		11.00000	63.37891			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.82608		0.00000	99.80394			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.80819		0.00000	99.78384			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.83406		0.00000	99.81291			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.82866		0.00000	99.80685			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.82629		0.00000	99.80418			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.94493		0.00000	102.92138			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.94493		0.00000	102.92138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	102.96247	0.00000	102.93877				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.83840	0.00000	99.81779				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.96247	0.00000	102.93877				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.92739	0.00000	102.90398				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.62526	0.00000	89.60660				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.84135	0.00000	99.82112				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.63458	0.00000	101.61322				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.83195	0.00000	99.81053				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.82632	0.00000	99.80424				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.82413	0.00000	99.80178				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.82846	0.00000	99.80665				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.83841	0.00000	99.81779				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.47500	101.97056	9.51000	104.28641				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.96574	0.00000	100.94371				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.65248	0.00000	101.62974				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	83.33092	0.00000	83.31086				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	163.41683	0.00000	163.64645				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	163.45702	0.00000	163.68521				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.83399	0.00000	99.81285				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.48010	0.00000	100.46019				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.48010	0.00000	100.46019				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.34568	0.00000	100.32542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	0.00000	99.83938	0.00000	99.81891				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.84068	0.00000	99.82036				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.88847	0.00000	100.86646				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.21351	0.00000	100.19221				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.88903	0.00000	100.86704				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.92080	0.00000	102.89751				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.50739	0.00000	103.48470				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.88046	0.00000	99.86018				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.79312	0.00000	101.77235				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.75045	0.00000	99.73004				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.83336	0.00000	99.81214				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.83701	0.00000	99.81621				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.85430	0.00000	99.83564				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.85795	0.00000	99.83975				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.85086	0.00000	99.83177				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.83744	0.00000	99.81670				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.84497	0.00000	99.82517				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.85365	0.00000	99.83492				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.85129	0.00000	99.83226				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.30348	10.23000	102.27574				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.84874	0.00000	99.82942				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.85258	0.00000	99.83371				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	126.59596	0.00000	121.37894				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.59000	100.61157	9.64000	100.38921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	99.83802	0.00000	99.81735			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.20199	1.75000	113.14758			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.85150	0.00000	99.83250			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.85089	0.00000	99.83183			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.78813	0.00000	101.69700			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.78130	0.00000	101.75222			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.79495	0.00000	101.64177			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.78267	0.00000	101.74117			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.44868	0.00000	100.42984			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.81516	0.00000	101.79404			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.78733	0.00000	101.76754			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.77994	0.00000	101.76325			0.00	600,000,000	600,000,000.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.02129	0.00000	102.97115			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.78267	0.00000	101.74117			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.84172	0.00000	99.82153			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.83240	0.00000	99.81107			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.82959	0.00000	99.80791			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.85242	0.00000	99.83355			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	99.84919	0.00000	99.82992			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.82903	0.00000	99.80727			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.82903	0.00000	101.80301			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.75949	0.00000	101.92885			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.78676	0.00000	101.70804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	99.81865	0.00000	101.91120				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.11330	0.00000	104.27298				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.75949	0.00000	101.92885				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.50406	0.00000	92.48576				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.82538	0.00000	101.84055				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.77039	0.00000	101.84055				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.60685	0.00000	118.81270				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.45939	0.00000	119.66628				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.80039	0.00000	101.59759				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.80231	0.00000	101.58211				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.43169	0.00000	100.41301				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.79713	0.00000	101.62410				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.79631	0.00000	101.63072				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.78813	0.00000	101.69700				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.80013	0.00000	101.59980				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.80039	0.00000	101.59759				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.83597	0.00000	99.81506				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.61705	0.00000	100.63894				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.94532	0.00000	100.92323				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.73322	0.00000	101.71671				0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	98.56654	100.00000	98.31186				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.26081	100.00000	14.22626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.38633		0.00000	100.36694			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.42624		0.00000	100.40483			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.45277		0.00000	100.43004			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.01902		0.00000	100.99903			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.12303		0.00000	101.10098			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.26158		0.00000	101.23679			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.94553		0.00000	100.92593			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.15500	98.30225		8.20000	98.20614			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.22403		0.00000	101.19863			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.42785		0.00000	101.39818			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.57000	102.09100		8.62000	101.87562			0.00	0	0.00
AIR02		On 30/04/2023	Spot Bond	9.30000	115.52619		9.32000	115.36727			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	95.15802		100.00000	94.83762			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.21500	108.64704		7.25000	108.56740			0.00	0	0.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	91.39678		100.00000	91.17332			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.43500	99.16632		9.45000	99.04675			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.86236		100.00000	12.83389			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	10.12500	99.39241		10.14000	99.24916			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.75000	160.19945		2.75000	160.11815			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.02030		0.00000	100.00000			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.06957		0.00000	100.05217			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.10902		0.00000	100.09069			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	101.07461		0.00000	101.05631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	101.64817		0.00000	101.62970			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.35203		0.00000	100.32486			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.85118		0.00000	99.83261			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	99.79495		0.00000	101.66206			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.78261		0.00000	99.75550			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.07215		0.00000	100.04959			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	104.32000		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	100.06410		0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		100.00000	12.54757			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.99995		0.00000	99.98235			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.81404		0.00000	101.48709			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.81677		0.00000	101.46499			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.49139		0.00000	101.47047			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.06000	104.49143		9.11000	104.28833			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.58989		0.00000	101.57209			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.00034		0.00000	101.98062			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.32806		0.00000	101.30947			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.73437		0.00000	100.71420			0.00	2,300,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.51081	0.00000	100.48990				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.60000		99.98900	9.63000	99.82132				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.37000		107.50105	7.40500	107.43518				737,000,000.00	100,000	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.62209	0.00000	101.59810				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.47701	0.00000	101.45510				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59000		101.98967	7.61500	101.96125				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.97000		104.62538	9.01500	104.47172				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.08985		103.80116	11.11262	103.74952				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.05546		102.56299	11.07468	102.51995				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09651		102.51404	11.11608	102.47046				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.09650	0.00000	102.06678				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.13549		102.43448	11.15586	102.38836				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.91102		101.97157	11.96486	101.78470				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		102.14627	0.00000	102.11585				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		102.14627	0.00000	102.11585				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		102.14634	0.00000	102.11592				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.33985		101.89888	11.36262	101.84755				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.26430		102.49912	11.28646	102.44859				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05546		102.56299	11.07468	102.51995				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.20024		102.62929	11.22291	102.57543				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.36404		102.08829	10.39356	102.02660				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		102.03683	0.00000	102.00795				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		102.02109	0.00000	101.99259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.02109		0.00000	101.99259			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.91215		0.00000	101.88521			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	10.81504	101.65356		10.81709	101.62088			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.74500	100.49509		11.79000	100.35011			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.96168		0.00000	101.93402			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.67000	98.07221		11.71500	97.92213			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	101.84787		0.00000	101.82162			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.80554		9.28000	101.77989			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.93525		0.00000	101.90720			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.46000	100.68273		11.51000	100.51267			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.87752		0.00000	101.85032			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.92563		0.00000	101.89772			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.92563		0.00000	101.89772			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	101.85442		0.00000	101.82756			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.99676		0.00000	101.96842			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.80585		0.00000	101.78700			0.00	400,000,000	200,000,000.00
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	101.99676		0.00000	101.96842			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.85827		0.00000	101.83135			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.92745		0.00000	101.90009			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.99685		0.00000	101.96852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.43976	0.00000	101.41920				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.08985	104.38093	14.11262	104.32106				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.31771	103.14562	15.35430	103.02663				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.20166	102.87259	14.24408	102.77741				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.54984	0.00000	102.51276				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.54984	0.00000	102.51276				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.54984	0.00000	102.51276				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.64567	0.00000	102.60717				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.21400	0.00000	102.18187				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.03502	100.00000	17.00270				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.35375	100.00000	22.29899				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.34442	100.00000	20.29460				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.55828	100.00000	12.52752				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.18356	100.00000	15.14638				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.15630	100.00000	13.12407				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.97487	0.00000	100.95735				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.94724	0.00000	100.92860				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.61518	100.00000	7.57751				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.61518	100.00000	7.57751				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.95000	178.05938		1.95000	177.97278			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.22000	146.86572		8.24000	146.37780			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22000	147.20523		8.24000	146.71981			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.60500	97.32087		8.62500	97.14290			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.01639		0.00000	100.03966			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.68929		0.00000	101.66940			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.06000	98.44990		8.11000	98.27102			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.77946		0.00000	101.76049			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.01162		0.00000	100.99174			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.03241		0.00000	101.01213			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.10170		0.00000	101.08004			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.17095		0.00000	101.14792			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.36439		0.00000	101.33751			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.24709		100.00000	15.20975			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.81741		0.00000	100.79833			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.85822		0.00000	100.83818			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.87570		0.00000	100.85525			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.88153		0.00000	100.86094			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.95141		0.00000	100.92918			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.04449		0.00000	101.02008			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.91429		100.00000	14.87776			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.91429		100.00000	14.87776			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.91114		0.00000	99.89308			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.90379		0.00000	99.88425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	99.90178		0.00000	99.88184			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.52000	102.78092		8.56500	102.64844			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	99.89578		0.00000	99.87463			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	99.88501		0.00000	99.86172			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.08000	104.14089		6.10500	104.11976			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.94550		0.00000	100.92605			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	99.02081		0.00000	99.00332			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.49253		0.00000	98.47500			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.77139		0.00000	97.75398			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.38615		0.00000	100.36868			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.44832		0.00000	100.42800			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.34471		0.00000	100.32742			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.36233		0.00000	100.34416			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.39432		0.00000	100.37453			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.52681		0.00000	100.50033			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.82469		0.00000	100.78708			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.51767		100.00000	44.40983			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.97142		100.00000	20.92007			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	99.85924		0.00000	99.83917			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.50224		0.00000	100.48138			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.41000	103.49542		7.43500	103.46510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.62000	110.90408		9.66500	110.77593			962,000,000.00	100,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.30647		0.00000	101.27658			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.27000	103.17084		9.31500	103.06745			2,781,000,000.00	300,000	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.37000	102.81118		11.42000	102.61598			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.15081		0.00000	101.12257			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.62000	103.90131		11.67000	103.69368			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.65760		0.00000	100.63703			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.51000	100.45299		9.55500	100.31484			2,853,000,000.00	300,000	300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.56230		0.00000	100.53416			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.06000	99.51025		12.11000	99.29363			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.84974		0.00000	100.82890			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.86614		0.00000	99.83914			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.73785		0.00000	100.71780			0.00	80,000,000	20,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.35000	92.81878		10.38000	92.66998			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.05000	120.62718		10.07000	120.46630			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90000	110.73180		9.92000	110.56823			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.23000	115.65693		9.25000	115.48215			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.04315		0.00000	100.05723			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.87000	102.72986		11.91500	102.62650			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.65525		0.00000	100.63083			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.15997		0.00000	102.13127			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.86591		0.00000	100.83703			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.91637		0.00000	101.87850			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.19138		0.00000	102.14801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000		100.14699		0.00000	100.04400			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.23513		0.00000	100.21174			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.82971		0.00000	100.79360			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.82111		0.00000	100.78538			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.86654		0.00000	100.82881			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.66768		0.00000	100.64469			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.83409		0.00000	99.81294			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.92043		0.00000	100.90211			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		99.87302		0.00000	99.84733			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.51258		10.11000	104.48411			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		99.87302		0.00000	99.84733			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.32681		0.00000	101.30493			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		118.29989		2.76000	118.23974			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.44527		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.25862		3.14000	118.19732			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.31101		8.25000	102.28854			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		99.87302		0.00000	99.84733			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		99.87302		0.00000	99.84733			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.84466		3.10000	117.78380			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.64361		2.40000	117.58507			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.76231		0.00000	99.73226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	101.35568	0.00000	101.33838				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.13820	0.00000	101.11879				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.46500	101.39980	8.50000	101.30355				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.47483	0.00000	101.45702				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.45470	0.00000	101.43714				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.01212	0.00000	100.99114				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.06708	0.00000	101.04611				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.51500	101.50562	8.55000	101.40896				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.51500	101.50562	8.55000	101.40896				0.00	0	0.00
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	8.56500	100.32290	8.60000	100.22268				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.82978	0.00000	99.80809				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.81125	0.00000	99.78727				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.08378	0.00000	101.06439				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.08378	0.00000	101.06439				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	97.85154	100.17539	97.58946				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.86306	0.00000	99.83536				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.58331	0.00000	100.56325				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.82745	0.00000	99.80546				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.34150	0.00000	100.32152				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.36296	0.00000	100.34170				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.76377	9.35000	102.73783				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.76377	9.35000	102.73783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.34143		0.00000	100.32145			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.34235		0.00000	100.32231			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	100.55443		0.00000	100.52185			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.90967		0.00000	99.89131			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.54399		0.00000	100.51202			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.87592		0.00000	101.85741			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.87592		0.00000	101.85741			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.87592		0.00000	101.85741			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.87592		0.00000	101.85741			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.87592		0.00000	101.85741			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.97485		0.00000	101.95605			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.13288		0.00000	102.11207			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	102.25703		0.00000	102.23628			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.25703		0.00000	102.23628			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.25703		0.00000	102.23628			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.25703		0.00000	102.23628			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	102.14315		0.00000	102.12221			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.39000	103.00287		9.44000	102.78670			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.41934		0.00000	100.40021			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.44538		0.00000	101.42490			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.80511		0.00000	99.78035			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.44978		0.00000	100.41967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.23870	0.00000	102.12326				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.24039	0.00000	102.11253				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.31864	0.00000	100.29860				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.42538	0.00000	100.40520				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.41018	0.00000	100.38615				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.53212	0.00000	100.51220				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.72106	0.00000	102.70087				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.01526	0.00000	100.03895				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.79467	0.00000	99.77537				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.48747	0.00000	101.46767				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.79768	0.00000	101.61968				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.76630	0.00000	101.87366				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.76630	0.00000	101.87366				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.76630	0.00000	101.87366				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.76630	0.00000	101.87366				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.09226	0.00000	101.07138				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.83361	0.00000	100.81262				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.11980	0.00000	102.09563				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.85831	0.00000	101.83404				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.08896	0.00000	104.06577				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.71851	0.00000	101.69407				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.83702	0.00000	101.81303				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.58448	0.00000	101.55985				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.81751	0.00000	99.79430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	101.71856		0.00000	101.69412			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.71856		0.00000	101.69412			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.66569		0.00000	101.64158			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	124.12478		0.00000	121.35826			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.31362		0.00000	101.29079			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	124.94544		0.00000	122.03820			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.51037		0.00000	120.77791			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	124.40585		0.00000	121.57687			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	120.67461		0.00000	118.01347			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.09349		0.00000	118.34884			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.62083		0.00000	100.59769			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.97500	92.97706		10.99000	92.87322			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.49500	94.48947		11.51000	94.38356			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.58860		0.00000	101.56561			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	99.75621		0.00000	101.95534			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.60646		0.00000	100.58388			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.98885		0.00000	100.96747			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.94833		0.00000	100.92484			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.01193		8.80500	100.98828			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	99.78676		0.00000	101.70804			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.64742		0.00000	102.62546			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	117.76685		0.00000	115.03340			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	99.77667		0.00000	101.78975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	99.77257	0.00000	101.82288		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	99.75676	0.00000	101.95093		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	101.80568	0.00000	101.78281		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	102.52775	0.00000	102.49570		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	102.52775	0.00000	102.49570		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	102.52775	0.00000	102.49570		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	99.80834	0.00000	99.78398		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	99.80644	0.00000	99.78821		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.92151	0.00000	100.90342		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.58860	0.00000	101.56561		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	106.88199	0.00000	104.54695		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	106.97322	0.00000	104.62000		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	101.48415	0.00000	101.46460		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.90374	0.00000	100.88188		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	99.71670	0.00000	102.27527		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.59824	0.00000	101.57511		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	99.75423	0.00000	99.72316		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	99.79952	0.00000	99.77411		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	99.84920	0.00000	99.82993		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	99.76439	0.00000	101.88912		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.89473	0.00000	100.87308		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.59409	0.00000	100.57341		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	101.47352	0.00000	101.45411		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	101.55004	0.00000	101.52761		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000		100.89043	0.00000	100.87012				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.39469	0.00000	100.36828				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.39469	0.00000	100.36828				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.26251	0.00000	100.24227				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		99.67776	0.00000	102.59052				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		100.42424	0.00000	100.39585				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.41046	0.00000	100.38299				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.87173	0.00000	100.85013				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.98254	0.00000	100.96129				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.80640	0.00000	101.54896				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.37454	10.55000	102.34594				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.15500		104.78793	10.17000	104.66662				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.66716	0.00000	101.64603				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.88212	0.00000	100.85652				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.29500		106.75003	12.31000	106.62914				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.91936	0.00000	100.89268				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.32500		106.42982	12.34000	106.31080				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.75500		105.79666	10.77000	105.68149				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.91936	0.00000	100.89268				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.93303	0.00000	100.91046				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.74040	0.00000	102.16059				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.76140	0.00000	101.62960				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000	101.33881	0.00000	101.31435				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.78676	0.00000	101.12557				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.15371	0.00000	101.12981				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.65000	102.75255	9.68000	102.57161				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.40423	0.00000	101.37467				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.76357	0.00000	100.09454				0.00	2,000,000,000	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.11393	7.01000	39.10667				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.13284	0.00000	154.28212				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.60500	135.52580	8.62500	135.29091				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.22000	146.86572	8.24000	146.37780				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.22000	147.20523	8.24000	146.71981				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.52291	0.00000	90.50377				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.44188	0.00000	90.42257				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.38871	0.00000	101.36653				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.38871	0.00000	101.36653				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.82759	0.00000	99.80564				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.83970	0.00000	99.81924				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.83737	0.00000	99.81663				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.34061	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.78267	0.00000	101.74117				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.98885	0.00000	100.96747				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.80285	0.00000	101.57769				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.79221	0.00000	101.11589				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		99.79358		0.00000	101.12607			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.39898		0.00000	100.37556			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.32537		0.00000	101.30235			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.01500		106.13668		9.05000	106.06955			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.97000		100.26712		9.01500	100.09514			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.26000		111.46664		10.29000	111.24990			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.36500		103.45721		8.40000	103.38472			0.00	0	500,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.85000		106.86287		9.88000	106.68485			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.93500		101.61156		8.00000	114.86268			0.00	0	45,800,000,000.00
COT01	On 03/04/2023	Spot Bond	10.28500		95.01333		10.30000	94.90558			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.95000		96.64097		10.97000	96.47769			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.95000		89.63430		10.97000	89.47795			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.46610		0.00000	100.44685			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.31159		0.00000	100.29088			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.20406		0.00000	100.18378			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.80712		0.00000	100.78735			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17000		103.86862		11.20000	103.67189			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.21889		100.00000	11.19171			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.87139		0.00000	100.85338			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.24500		97.45392		8.29000	97.30793			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.24554		0.00000	100.22913			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.11442		0.00000	100.09805			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.32760		0.00000	100.31116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT01U	On 28/11/2014	Spot Bond	100.00000		70.70166		100.00000	70.56951			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.01220		0.00000	100.03687			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.59692		0.00000	100.57986			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.81533		0.00000	101.78211			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.71724		0.00000	102.27087			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.66620		0.00000	101.63202			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.96141		0.00000	101.93203			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.05667		0.00000	102.02590			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.24500		114.13408		7.28000	114.04145			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.49500		107.46088		8.53000	107.27752			21,691,133,000.00	2,553,400	4,000,000,000.00
DV23	On 27/02/2023	Spot Bond	9.03500		108.60745		9.05000	108.48847			17,152,947,500.00	1,898,500	4,100,000,000.00
DV24	On 18/02/2024	Spot Bond	9.14500		106.47915		9.16000	106.35563			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.67500		106.44868		9.69000	106.30182			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00426		0.00000	100.03167			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.43741		0.00000	100.41926			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.89863		0.00000	99.88142			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.14500		130.32809		8.18000	130.10657			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		102.66387		0.00000	102.62999			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.10000	135.02958	0.10000	134.97077				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	122.08402	1.93000	122.02480				1,737,000,000,000.00	900,000,000	2,400,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000	109.64077	1.94000	109.58756				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.08500	108.77878	2.08500	108.72547				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10500	100.42071	2.10500	100.37150				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.75000	107.58569	9.78000	107.41825				0.00	0	48,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.60000	108.14741	9.63000	107.96822				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.00000	101.35430	10.02000	101.20337				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.36500	95.11951	10.38000	95.02761				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.52500	102.20439	10.54000	102.10493				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.47647	0.00000	100.45670				0.00	800,000,000	400,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.02671	0.00000	100.00000				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.98347	0.00000	99.96684				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.62600	0.00000	100.60803				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.38696	0.00000	100.36930				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.38989	0.00000	100.37211				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	77.02059	100.00000	76.86372				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.77797	3.00000	128.71178				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.42500	107.20899	11.46000	107.14178				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	102.80755		0.00000	105.45161			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.03984		0.00000	101.01649			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.82842		0.00000	101.80561			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.04000	97.17831		10.09000	97.00082			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.46444		0.00000	101.44185			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.27320		0.00000	100.25213			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.54819		0.00000	100.52543			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.50606		0.00000	100.48507			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.44867		0.00000	100.42818			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.55788		0.00000	100.53471			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.49254		0.00000	100.47005			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.47036		0.00000	100.45086			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.48341		0.00000	100.46336			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.41641		0.00000	100.39740			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.43401		0.00000	100.41420			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.41288		0.00000	100.39405			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.42756		0.00000	100.40804			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.82500	103.24820		6.86000	103.18863		4,095,000,000,000.00		600,000,000	500,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80000	106.07027		7.85000	105.87953		19,514,733,420,000.00		2,501,888,900	10,511,888,900.00
ES23	On 25/01/2023	Spot Bond	8.56500	112.41521		8.58000	112.29402		64,549,868,976,000.00		7,536,470,400	11,434,883,300.00
ES26	On 02/04/2026	Spot Bond	8.81000	94.54380		8.83000	94.38352		111,485,685,999,000.00		12,654,447,900	10,783,847,900.00
ES33	On 15/09/2033	Spot Bond	9.56000	83.81136		9.58500	83.60277		1,318,384,965,076,000.00		37,906,377,100	25,891,577,100.00
ES42	On 25/04/2042	Spot Bond	9.79500	88.79430		9.80000	88.72867			0.00	0	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.49589		0.00000	100.47530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000	100.51198		0.00000	100.49071			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.34941		0.00000	100.32897			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.11810		0.00000	101.09809			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.57073		0.00000	101.55021			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.27539		0.00000	100.25712			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.14524		0.00000	101.12720			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.67290		0.00000	101.65452			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.31984		100.00000	11.29242			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.01616		100.00000	10.98948			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.86020		0.00000	101.65844			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.85445		0.00000	101.72726			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.84299		0.00000	101.86486			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.83152		0.00000	102.00244			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.66500	102.71812		6.70000	102.69040			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.46000	96.32645		9.51000	96.12539			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.03262		0.00000	100.01633			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.03256		0.00000	100.01626			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.02341		0.00000	101.00201			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.41205		0.00000	103.38995			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.22086		0.00000	100.19881			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.22462		0.00000	100.20219			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.35000	98.55832		10.38000	98.38643			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.26000	108.26402		11.31000	108.05513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.48533		0.00000	100.46177			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000	129.53834		2.17000	129.47451			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	271.41985		2.08000	271.28691			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	109.45691		2.25000	109.40273			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	155.77910		2.48000	155.70113			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29500	209.80934		2.29500	209.70535			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.67500	110.09461		7.71000	110.02862			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90400	60.50285		7.90400	60.46226			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.20523		9.47500	38.17384			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.91034		9.71000	36.87946			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	60.68669		100.00000	60.57155			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.53490		0.00000	100.50347			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.52036		0.00000	100.48979			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.52036		0.00000	100.48979			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.18815		0.00000	100.16123			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.51172		0.00000	100.48166			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	102.12688		0.00000	102.10169			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.86731		0.00000	99.84047			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.82837		0.00000	101.80679			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	102.01667		0.00000	101.99282			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.32350		0.00000	102.30655			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	99.86930		0.00000	99.84286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	101.95338		0.00000	101.92885			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	101.85722		0.00000	101.83392			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	99.79112		0.00000	99.76507			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	101.91984		0.00000	101.89575			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	102.04726		0.00000	102.02156			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	102.54544		0.00000	102.51339			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.46729		0.00000	102.43623			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.66519		100.09221	16.62479			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.73420		0.00000	101.71245			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.81828		0.00000	113.72070			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	102.11743		0.00000	102.09234			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.37921		0.00000	102.35094			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.47940		0.00000	100.45126			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.94163		0.00000	105.90462			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.97065		0.00000	101.94735			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.99365		0.00000	101.97007			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.81224		0.00000	101.79087			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.81920		0.00000	101.79638			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.41146		0.00000	102.38111			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98316			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.78565		0.00000	101.76325			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.64346		13.22500	55.62379			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.67827		0.00000	101.65723			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.68051		0.00000	101.65944			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.56319		0.00000	102.53268			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.76104		0.00000	101.73896			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	97.39797		3.49500	97.34646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	101.84157	0.00000	101.81846				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.84157	0.00000	101.81846				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.37771	0.00000	102.35481				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.58860	0.00000	101.56561				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.84107	0.00000	99.81842				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	98.85941	0.00000	98.37415				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.72973	0.00000	101.70804				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.68722	0.00000	101.66607				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.87280	0.00000	100.84747				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.99138	0.00000	101.96638				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.58790	0.00000	100.56744				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.86348	0.00000	100.83843				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.00167	0.00000	100.97744				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.29978	0.00000	102.27087				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.80131	0.00000	101.77872				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.29755	0.00000	102.26866				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.66709	0.00000	101.64619				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.55128	0.00000	100.51435				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.81920	0.00000	101.79638				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.81920	0.00000	101.79638				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	99.91119	0.00000	99.89314				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.40910	0.00000	101.38816				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.49050	0.00000	101.46840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond	0.00000	101.22958	0.00000	101.20967				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.22958	0.00000	101.20967				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.48133	0.00000	101.45727				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.21484	0.00000	101.19569				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.20961	0.00000	101.19055				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.19658	0.00000	101.17749				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.20001	0.00000	101.18086				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.19420	0.00000	101.17282				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.08003	0.00000	101.06071				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.19420	0.00000	101.17282				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.07546	0.00000	101.05623				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.80775	0.00000	100.78579				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.82663	8.75000	100.80292				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.41760	0.00000	100.39553				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.17774	0.00000	101.15456				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.97749	0.00000	101.95411				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.96605	0.00000	101.94280				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.04122	0.00000	100.02048				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.67915	0.00000	101.65939				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.96217	0.00000	100.94022				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000	119.09244	3.41000	119.02972				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	102.00279	0.00000	101.97910				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	102.02345	0.00000	101.99951				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000	119.25307	3.39000	119.19034				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70		On 20/09/2014	Spot Bond	1.56000	124.70626		1.56000	124.61615			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.41000	119.09244		3.41000	119.02972			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.54000	124.56155		2.54000	124.49890			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.61000	129.41985		2.61000	129.32265			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.08379		0.00000	101.05906			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	95.85016		0.00000	95.17983			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	99.85378		0.00000	99.82422			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	99.85113		0.00000	99.82105			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.73643		0.00000	101.71597			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.98905		0.00000	101.96552			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	104.96698		0.00000	104.92788			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	102.32879		0.00000	102.30113			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	102.24157		0.00000	102.21498			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.87063		0.00000	101.84717			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	99.86439		0.00000	99.83696			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	101.86841		0.00000	101.84496			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	104.32198		0.00000	104.28145			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	92.03319		0.00000	91.36151			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	99.91453		0.00000	99.89714			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.20558		100.00000	10.18085			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	21.53858		100.00000	21.48640			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.68000	146.39237		4.68000	146.31062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.34857	0.00000	101.33146				0.00	29,000,000,000	14,500,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.70405	0.00000	101.68561				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.88557	0.00000	102.86756				0.00	1,080,000,000	540,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.73301	0.00000	102.71284				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.35795	0.00000	102.33789				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.70035	0.00000	101.67992				0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.50596	0.00000	101.48709				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	99.90420	0.00000	99.88506				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.41956	0.00000	95.37246				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42500	131.26724	2.44000	130.84094				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.97399	0.00000	100.95486				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.36050	10.38000	101.33197				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.36050	10.38000	101.33197				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	100.69287	0.00000	100.67611				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.95959	0.00000	100.93581				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56500	105.99118	2.58000	105.65381				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500	200.53885	2.60500	200.43778				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53500	106.56214	2.55000	106.22271				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.14050	0.00000	101.12302				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500	199.66849	2.63500	199.56770				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.06201	0.00000	101.03631				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000	108.42841	2.35000	108.37444				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.25000	101.07769	2.25000	2.25000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.59000	260.98899		2.59000	260.85758			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.09000	271.21059		2.09000	271.07770			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.81000	256.63771		2.81000	256.50696			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.54000	126.31539		2.54000	126.25187			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.90243		0.00000	100.88185			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.07000	126.56146		2.07000	126.49948			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	101.09913		0.00000	101.07752			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	101.36265		0.00000	101.34022			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.78886		0.00000	100.76799			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.40500	106.06122		2.42000	105.68120			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	16.93691		104.97509	16.89406			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	20.69299		101.07593	19.18099			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	12.26409		100.44759	12.23426			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	99.94644		0.00000	99.92860			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	20.80972		100.76967	20.75896			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	2.12500	113.48959		2.12500	113.43391			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	2.21000	109.87139		2.21000	109.81712			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.45235		0.00000	98.45126			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.24000	109.56037		2.24000	109.50616			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.34593		0.00000	100.32293			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.29000	338.37210		2.29000	338.20447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	0.00000	101.21823		0.00000	101.20219			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.74865		0.00000	100.72709			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.70714		0.00000	100.68682			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.67297		0.00000	100.65358			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.33468		0.00000	100.31384			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.22934		0.00000	100.21019			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.33704		0.00000	101.31597			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.88000	102.90719		5.76500	102.91707			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.67500	103.62632		6.71000	103.58196			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.54500	102.84501		7.58000	102.75233			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97000	103.52988		8.01500	103.37969			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000	109.21694		8.22000	109.02349			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68500	102.01239		8.72000	101.83874			2,605,500,000.00	300,000	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.88000	101.08132		8.91000	100.91541			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.49500	91.93019		9.51000	91.82526			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.61000	107.49025		9.63000	107.32579			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.88000	99.16961		9.90000	99.00558			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.14500	97.74584		10.16000	97.60436			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.42500	79.01901		10.43000	78.96039			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	101.48376		0.00000	101.46636			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.54123		0.00000	101.52314			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.56421		0.00000	101.54583			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.62160		0.00000	101.60253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.71348		0.00000	101.69329			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.78237		0.00000	101.76136			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		102.08087		0.00000	102.05623			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.39132		0.00000	100.37440			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.41186		0.00000	100.39404			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.43040		0.00000	100.41176			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.43478		0.00000	100.41595			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.44715		0.00000	100.42779			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.46575		0.00000	100.44557			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.48125		0.00000	100.46039			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.54931		0.00000	100.52547			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.54704		0.00000	101.52685			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.29453		0.00000	101.27386			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.32000		101.98500		9.36500	101.84947			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		100.58932		0.00000	100.57295			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.88523		0.00000	99.86884			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.21799		0.00000	99.20170			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		100.85608		0.00000	100.83717			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.87466		0.00000	100.85535			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.91057		0.00000	100.89046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.95511		0.00000	100.93402			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.01691		0.00000	100.99445			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.01283		0.00000	100.03733			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.39089		0.00000	101.37218			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.14403		0.00000	101.12418			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.25078		0.00000	101.23295			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.39470		0.00000	101.37704			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.01841		0.00000	99.99989			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.46617		0.00000	100.44504			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.30661		0.00000	100.28869			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.25051		0.00000	100.23258			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.69837		0.00000	101.67706			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.17313		0.00000	101.14858			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.46073		0.00000	101.44225			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.98128		0.00000	99.96261			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.81199		0.00000	100.79207			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.82270		0.00000	100.80255			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.75553		0.00000	100.73911			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.54111		0.00000	100.52471			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.03949		0.00000	101.01907			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.04412		99.33113		8.07842	99.24873			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.08803		0.00000	101.06665			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.39687		104.41639		8.43114	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		101.15041		0.00000	101.12779			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.84716		104.41639		8.88140	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.22662		0.00000	101.20249			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		101.16681		0.00000	101.14592			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.29398		0.00000	101.27151			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.34116		0.00000	101.31786			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.51563		0.00000	100.49422			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.11415		9.89000	103.08665			989,000,000.00	100,000	100,000.00
HWAY20	On 31/07/2020	Spot Bond	8.23500		110.71990		8.27000	110.52188			3,294,000,000.00	400,000	4,950,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000		275.64562		1.88000	275.51213			0.00	0	24,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		281.91617		1.88000	281.77963			0.00	0	8,067,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.53000	100.86427		9.55500	100.62092			953,000,000.00	100,000	23,063,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45000	101.53602		9.47500	101.28678			0.00	0	4,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.06051		100.00000	16.02160			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	92.77207		100.00000	92.46387			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.04904		100.00000	42.94361			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.97427		100.00000	21.92046			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	65.60214		100.00000	65.43969			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	116.52718		1.60000	116.47161			6,444,160,000,000.00	4,027,600,000	76,450,194,600.00
I2038	On 31/01/2038	Spot Bond	1.80500	121.78904		1.82000	121.39480			2,008,423,500,000.00	1,112,700,000	95,266,386,400.00
I2046	On 31/03/2046	Spot Bond	1.92000	119.93436		1.92000	119.87619			23,825,280,000,000.00	12,409,000,000	03,530,000,000.00
I2050	On 31/12/2050	Spot Bond	2.02500	126.12744		2.02500	126.06583			976,050,000,000.00	482,000,000	44,655,761,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.95000		0.00000	93.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.56500	104.55766		7.60000	104.51088			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.62120		0.00000	100.60344			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.83526		0.00000	101.81453			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.06500	104.60179		8.10000	104.52196			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22000	108.01553		8.26500	107.84384			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.45738		0.00000	100.43842			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	117.47573		4.53000	117.41042			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.88500	103.34485		7.92000	103.25329			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.70674		0.00000	100.68806			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.74791		0.00000	100.72814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		1.38000	128.26526		1.38000	128.20482			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.14000	129.80376		2.14000	129.73991			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.74632		0.00000	101.72767			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	102.65540		0.00000	102.63523			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.34000	103.04109		8.38500	102.87260			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.34538		0.00000	100.32829			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.53583		0.00000	101.51743			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.53301		0.00000	100.51405			0.00	3,940,000,000	1,970,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.89000	96.54949		8.94000	96.34727		88,900,000,000,000.00	10,000,000,000	10,000,000,000	5,000,000,000.00
IBL46	On 15/01/2020	Spot Bond		9.33500	94.02704		9.37000	93.86195			933,500,000.00	100,000	100,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.29197		0.00000	100.27465			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.42000	97.93336		8.46500	97.77034			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.38500	101.93908		9.42000	101.75402			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.79386		0.00000	100.77532			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.81723		0.00000	100.79814			0.00	300,000,000	300,000,000.00
IBL54	On 31/07/2016	Spot Bond		7.82500	101.51898		7.86000	101.43020			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.67000	101.02829		8.72000	100.83590			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.90454		0.00000	100.88340			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.55477		0.00000	100.53635			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.99000	104.03453		8.03500	103.90470			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.63000	105.09912		8.68000	104.88273			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.78500	106.12794		9.80000	106.00562			0.00	0	41,950,000,000.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.36989		0.00000	101.35029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL62	On 24/04/2017	Spot Bond	0.00000	100.90514		0.00000	100.88662			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00428		100.00000	0.00427			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.93507		0.00000	100.91669			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.97673		0.00000	100.95753			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.00000	97.99948		9.03000	97.83584			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.73130		5.00000	100.71771			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.73130		5.00000	100.71771			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.81710		5.00000	101.80321			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.73130		5.00000	100.71771			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.97331		4.00000	100.96244			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.47474		0.00000	102.44892			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.39207		0.00000	102.36684			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.80052		0.00000	101.77445			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.82271		9.20000	107.79621			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.58928		0.00000	101.56664			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.58928		0.00000	101.56664			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.54825		0.00000	100.52549			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25790		100.00000	7.24032			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.91348		0.00000	100.89517			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.64544		0.00000	100.62723			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.52223		0.00000	100.50406			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.56500	101.65105		9.60000	101.60014			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.27051		0.00000	100.25243			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.29345	0.00000	100.26691				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.17130	100.00000	9.14908				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	99.15913	100.00000	98.89819				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	81.18001	100.00000	81.18000				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	96.45814	100.00000	96.20760				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	94.73711	100.00000	94.49543				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	97.63779	100.00000	96.87500				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	93.91959	100.00000	93.22389				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	89.25692	100.00000	88.62835				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	85.16958	100.00000	84.57813				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	81.20000	100.00000	99.17355				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	95.90551	100.00000	95.15625				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	90.89552	100.00000	90.22223				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	86.57353	100.00000	85.94161				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000	99.75812	5.90000	99.70989				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000	99.64564	5.90000	99.59752				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000	99.52555	6.00000	99.47673				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000	99.29811	6.00000	99.24951				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000	99.05639	6.10000	99.00722				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000	98.94173	6.10000	98.89267				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA435	On 26/08/2014	Spot Bond	6.10000	98.71321		6.10000	98.66438			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.79811		0.00000	101.77256			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.08985	103.27731		11.11262	103.22593			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.08985	102.11967		11.11262	102.06887			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.82945		0.00000	101.80647			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.05296		0.00000	100.02645			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.79265		0.00000	101.77015			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.23091		6.50000	101.21322			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.89747		0.00000	101.87366			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.38991		0.00000	101.37004			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.45862		0.00000	97.44310			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.86307		0.00000	99.84353			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.03900		0.00000	101.02036			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.72858		0.00000	101.70580			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.25478		0.00000	101.23509			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.84380		0.00000	102.82876			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.39403		0.00000	101.37657			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.38284		0.00000	101.36551			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.92564		0.00000	100.90874			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.61420		0.00000	100.59686			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.49708		0.00000	100.47978			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.42161		0.00000	100.40415			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.41674		0.00000	100.39948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING245		On 28/08/2014	Spot Bond	0.00000	100.21876		0.00000	100.20191			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	101.37979		0.00000	101.36356			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.96571		0.00000	100.94838			0.00	0	0.00
ING252		On 20/06/2014	Spot Bond	0.00000	100.56911		0.00000	100.55186			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.23507		0.00000	100.21699			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.85827		0.00000	101.83135			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.25796		0.00000	100.24086			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.63740		0.00000	100.61808			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	97.40685		0.00000	97.38956			0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IPC02U		On 04/07/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.15590		0.00000	101.13619			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.17993		0.00000	101.15980			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.19599		0.00000	101.17559			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.57500	101.97832		8.61000	101.86803			0.00	0	0.00
IPFC01		On 15/07/2014	Spot Bond	0.00000	100.92362		0.00000	100.90712			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.55000	99.67565		9.58000	99.50163			0.00	0	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.91385		0.00000	101.89240			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.82000	104.68735		8.86500	104.53433			1,764,000,000.00	200,000	200,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	101.30887		0.00000	101.28727			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	101.29422		0.00000	101.27355			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.77915		0.00000	100.75842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.42198	0.00000	100.39721				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.75490	0.00000	101.83927				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.74500	101.44964	8.78000	106.65042				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.66011	0.00000	101.63810				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.13899	0.00000	100.03724				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000	120.54713	3.23000	120.48424				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	136.20323	3.66000	136.13075				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.60251	0.00000	101.57880				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.40044	0.00000	101.37770				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.29073	0.00000	101.26750				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.99980	0.00000	99.97851				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.72924	0.00000	101.70625				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.45173	3.60000	96.40044				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	102.19071	3.60000	102.13641				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.02222	0.00000	99.99981				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.69687	0.00000	100.67288				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98281				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.46000	111.80994	10.51000	111.61256				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.12002	0.00000	101.09383				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	136.20323	3.66000	136.13075				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	81.18000	100.00000	99.72678				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	95.96214	100.00000	95.71418				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	94.25498	100.00000	94.01576				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	96.12403	100.00000	96.80943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV430U	On 24/07/2014	Spot Bond	100.00000		92.53842	100.00000	91.86296				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		83.99483	100.00000	83.41952				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		88.04820	100.00000	87.52096				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.27641	0.00000	100.25807				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.99631	0.00000	100.97850				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.38114	0.00000	100.36376				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000		99.95153	5.90000	99.90311				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000		99.61355	5.90000	99.56546				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000		99.49299	6.00000	99.44420				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000		99.37922	6.00000	99.33054				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000		99.02360	6.10000	98.97446				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000		98.56686	6.10000	98.51818				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.66347	0.00000	100.64206				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.89072	0.00000	100.87041				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.29489	0.00000	101.27648				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.30454	0.00000	101.28431				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.58969	0.00000	100.57228				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.42864	0.00000	100.41008				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.45078	0.00000	100.42938				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.20003	0.00000	100.18015				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.18002	0.00000	101.15990				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.18806	0.00000	101.16779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond	0.00000	101.20412	0.00000	101.18358				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.13182	0.00000	101.11251				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.03256	0.00000	101.01227				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.88434	0.00000	100.86416				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.86637	0.00000	99.84692				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.54814	0.00000	100.52864				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.31213	0.00000	100.29385				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.30892	0.00000	100.29083				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.43845	0.00000	101.41666				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.12777	0.00000	101.11001				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.95173	0.00000	100.93226				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.78881	0.00000	100.77083				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.27659	0.00000	100.25145				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.40739	100.00000	58.26590				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.89686	0.00000	100.87591				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.52170	100.00000	61.37102				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.68695	0.00000	101.66716				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.12096	100.00000	22.06737				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.23541	0.00000	101.21395				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	85.38283	100.00000	85.18519				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.97678	100.00000	83.78848				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	60.41707	100.00000	60.26910				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	68.99025	100.00000	68.85936				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	59.86022	100.00000	59.71521				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.60331	100.00000	65.44438				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		84.92308	100.00000	84.66258				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.28160	0.00000	102.25810				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.01804	0.00000	100.99308				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60000		140.06618	8.62000	139.83486				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.89749	0.00000	101.87895				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.63251	0.00000	101.61259				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.30272	0.00000	100.28261				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.30983	0.00000	100.21206				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.86731	0.00000	100.84705				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.92000		99.11463	8.96500	98.97126				4,460,000,000.00	500,000	1,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.07000		96.92109	9.11500	96.75929				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.48500		101.49344	9.52000	101.30821				948,500,000.00	100,000	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.97154	0.00000	99.94349				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.56500		100.15451	10.60000	100.07859				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.96875	0.00000	99.93804				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.42251	0.00000	100.40231				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.45043	0.00000	100.42889				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.48387	0.00000	100.46072				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.03481	0.00000	101.01768				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.76458	0.00000	98.76139				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		97.89898	0.00000	97.88161				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		99.27551	0.00000	99.25941				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.81725		0.00000	98.80105			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	99.55903		0.00000	99.54270			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	66.72761		100.00000	70.64357			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	85.38283		100.00000	85.18519			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.79570		0.00000	101.77062			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	80.00000		100.00000	63.84496			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	87.94326		100.00000	87.32394			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.02671		100.00000	9.90484			0.00	15,700,000,000	19,200,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.34709		0.00000	101.32752			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.07417		0.00000	101.05527			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.93683		0.00000	101.91817			0.00	3,700,000,000	1,950,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.41379		0.00000	102.39357			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.70230		0.00000	101.68341			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.03124		0.00000	100.01565			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.32260		0.00000	100.30592			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.52962		0.00000	100.51256			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.65868		0.00000	100.64036			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.99403		0.00000	100.97678			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.02898		0.00000	101.01056			0.00	60,000,000	15,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		58.72565	100.00000	58.58339				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.58623	100.00000	25.52424				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		62.46637	100.00000	62.31504				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.81000		102.25819	8.86000	102.03932				881,000,000.00	100,000	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.70000		102.18686	8.75000	101.96797				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		99.97969	0.00000	99.95954				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		99.98124	0.00000	99.96257				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.09960	0.00000	101.08085				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.17611	0.00000	101.15701				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.18450	0.00000	101.16526				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.22639	0.00000	101.20647				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.88223	0.00000	102.86121				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.02926	0.00000	103.00723				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15500		102.47677	8.20000	102.36051				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.88000		105.76090	8.93000	105.54933				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67500		106.12387	9.70500	105.93610				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.37500		101.34066	6.40000	101.31065				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.55269	0.00000	101.53446				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.61013	0.00000	101.59120				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.68500		104.59406	9.72000	104.42163				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.58000		103.12052	7.61500	103.05794				758,000,000.00	100,000	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.26715	0.00000	100.24672				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.08000		99.52955	9.12500	99.39111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.90678		0.00000	99.88789			0.00	2,500,000,000	3,500,000,000.00
MMIG02	On 17/03/2026	Spot Bond		9.55000	104.87363		9.58000	104.69769			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.48704		100.00000	13.45437			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.25662		0.00000	100.23700			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.78000	99.51648		8.82500	99.37828			878,000,000.00	100,000	80,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.86000	104.57453		5.88500	104.55555			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.66500	105.59992		7.70000	105.54157			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.72000	107.92604		8.76500	107.77823			1,744,000,000.00	200,000	520,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.31893		100.89771	6.30351			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.40317		100.61875	6.38757			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.55604		0.00000	100.53694			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.56385		0.00000	100.54447			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.56760		0.00000	100.54810			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.61484		0.00000	100.59370			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.66966		0.00000	100.64662			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.40532		100.00000	0.40434			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.40532		100.00000	0.40434			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.15000	95.37479		9.16500	95.26768			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.51500	101.45767		7.55000	101.37000			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.20500	98.99126		9.24000	98.80099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.05703		0.00000	101.04030			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.00000		104.03644		9.03000	103.86012			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.49889		0.00000	100.48046			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.48500		103.75781		9.50000	103.63652			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.76672		0.00000	101.74797			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.58787		0.00000	100.56978			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.81551		0.00000	101.79634			0.00	0	3,000,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.16020		0.00000	101.14238			0.00	400,000,000	1,200,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.43941		0.00000	100.42153			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.49037		0.00000	101.47191			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.26500		106.41082		7.30000	106.34748			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.51205		0.00000	101.49434			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.71000		113.99908		8.76000	113.75157			1,742,000,000.00	200,000	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.77500		34.55702		10.79500	34.48261			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.46500		103.20689		7.50000	103.15725			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.05334		0.00000	101.03264			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.10861		0.00000	101.08682			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81500		104.55975		7.85000	104.47974			1,563,000,000.00	200,000	440,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.53450		0.00000	101.51528			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.18737	0.00000	101.16906				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.73722	0.00000	102.71805				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.40414	0.00000	101.38108				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.23561	0.00000	101.21416				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.21083	0.00000	100.18987				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.09532	0.00000	90.07684				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.19950	0.00000	100.17962				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	100.97790	0.00000	100.95746				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.06256	0.00000	101.04034				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.90220	0.00000	100.88161				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.30038	0.00000	101.27818				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.33781	0.00000	86.31870				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.60919	0.00000	101.59103				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.59205	0.00000	100.57097				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.84756	0.00000	99.82809				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.85620	0.00000	99.83780				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.31952	0.00000	101.29872				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.86148	0.00000	99.84374				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.81595	0.00000	101.47161				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.81609	0.00000	101.47051				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.81833	0.00000	100.79922				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.78676	0.00000	101.70804				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.94500	106.80583	9.96500	106.65080				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.78813	0.00000	101.69700				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.98000	105.59376	10.00000	105.43634				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.78676	0.00000	101.70804				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.80913	0.00000	101.52687				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.11487	0.00000	100.09571				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.51500	104.84271	8.55000	104.77698				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.10700	0.00000	101.08356				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.29212	0.00000	100.26959				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.09000	104.29032	10.14000	103.95050				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.41555	0.00000	101.39249				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.12342	0.00000	101.10466				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.17000	110.57174	12.21500	110.37604				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.27629	0.00000	110.24411				0.00	0	10,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.20337	0.00000	100.17798				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	164.55501	2.10000	164.47440				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.73500	106.43926	8.77000	106.24808				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.03241	0.00000	100.01625				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98275				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.36500	105.37164	9.40000	105.18229				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.40832	0.00000	100.38896				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.62485	0.00000	100.60706				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.38566	0.00000	100.36738				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.39987	0.00000	100.38091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.39137	0.00000	100.37281				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.56500	106.45332	9.60000	106.22559				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.39993	0.00000	100.38097				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.40837	0.00000	100.38901				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.40271	0.00000	100.38362				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.76500	105.33883	9.80000	105.15019				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.41979	0.00000	100.39988				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.41404	0.00000	100.39441				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.41688	0.00000	100.39711				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.52134	0.00000	100.49655				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.48695	0.00000	100.46382				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.42537	0.00000	100.40520				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.57000	113.81778	8.62000	113.59426				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.95000	120.58100	8.98000	120.35644				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	170.58720	1.99500	170.50410				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.32000	123.41488	9.34000	123.20105				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.93919	0.00000	100.91876				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.84061	0.00000	100.82097				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.58811	0.00000	101.56993				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.78845	0.00000	101.59308				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.31091	0.00000	100.29155				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.32167	0.00000	100.30164				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.34996	0.00000	100.32668				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.37587	0.00000	100.34686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.20499	100.00000	16.16573				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		42.10016	100.00000	41.99705				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.79500		103.85109	6.83000	103.78594				2,718,000,000.00	400,000	400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.89720	100.00000	14.86112				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		65.27690	100.00000	65.11702				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.54822	0.00000	100.52939				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.86801	0.00000	100.84964				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.14462	0.00000	100.12652				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.10946	0.00000	100.01235				0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.22707	0.00000	100.21085				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.97720	0.00000	101.95781				0.00	80,000,000	20,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.76243	0.00000	101.74245				0.00	0	1,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		99.91847	0.00000	99.90189				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		99.87168	0.00000	101.52078				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		99.87377	0.00000	101.49554				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		99.90769	0.00000	99.88896				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		99.86689	0.00000	101.57814				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		99.87129	0.00000	101.52537				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		99.90258	0.00000	99.88283				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		99.86115	0.00000	101.64697				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		99.86670	0.00000	101.58044				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		99.89693	0.00000	99.87605				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	99.85445		0.00000	101.72726			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	99.86134		0.00000	101.64468			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.82475		0.00000	100.80595			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.84862		0.00000	100.82927			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.85936		0.00000	100.83977			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.88322		0.00000	100.86308			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.98577		0.00000	100.96328			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.00960		0.00000	100.98656			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.92817		0.00000	100.90649			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.56500	104.95661		6.60000	104.92855			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.23000	98.40437		6.25500	98.38148			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.02000	40.40438		8.04000	40.30621			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.56500	111.48327		6.60000	111.41942		9,756,143,173,465,000.00	86,084,261,000	99,045,014,400.00	
R158	On 15/09/2015	Spot Bond	6.56500	111.48327		6.60000	111.41942			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.46500	92.30678		6.50000	92.25138			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.56500	117.57537		6.60000	117.47560			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.39500	86.74927		6.43000	86.66796			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20000	117.54321		8.22000	117.34393		5,799,332,876,760,000.00	26,747,911,800	53,883,341,800.00	
R187P	On 21/12/2026	Spot Bond	7.94000	37.71054		7.96000	37.61173			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.86000	35.25065		7.88000	35.15156			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.59000	282.18162		1.59000	282.04726		34,353,846,711,000.00	21,606,192,900	30,721,600,000.00	
R201	On 21/12/2014	Spot Bond	5.86000	101.25916		5.88500	101.23012		53,135,550,000,000.00	9,067,500,000	64,700,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80500	225.76757		1.80500	225.65877		182,938,591,100,000.00	01,351,020,000	56,009,398,300.00	
R2023	On 28/02/2023	Spot Bond	8.08500	100.10420		8.10000	99.99131		7,568,410,355,236,500.00	36,105,176,900	20,632,930,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.22000	104.92052		7.26500	104.76927			6,657,780,978,990,000.00	22,130,329,500	99,182,516,300.00
R2030	On 31/01/2030	Spot Bond	8.71500	96.85766		8.72000	96.79443			2,329,044,532,500,000.00	67,245,500,000	73,294,500,000.00
R2032	On 31/03/2032	Spot Bond	8.25000	104.10856		8.25000	8.25000			0.00	0	0.00
R2037	On 31/01/2037	Spot Bond	8.93000	98.93232		8.95500	98.67564			916,257,410,769,000.00	02,604,413,300	80,347,913,300.00
R204	On 21/12/2018	Spot Bond	7.46000	101.84786		7.51000	101.63610			2,035,916,773,922,000.00	72,911,095,700	12,691,734,800.00
R2048	On 28/02/2048	Spot Bond	9.06500	99.14895		9.07000	99.07423			956,021,920,045,500.00	05,462,980,700	79,859,847,500.00
R207	On 15/01/2020	Spot Bond	7.68500	101.00656		7.72000	100.83075			6,911,944,713,176,000.00	99,407,249,600	23,368,527,600.00
R208	On 31/03/2021	Spot Bond	7.85000	95.61867		7.88000	95.44835			2,229,248,647,145,000.00	57,866,069,700	74,094,873,700.00
R209	On 31/03/2036	Spot Bond	8.88000	76.06903		8.90500	75.85972			2,645,957,871,744,000.00	97,968,228,800	02,907,843,700.00
R210	On 31/03/2028	Spot Bond	1.76000	169.48806		1.76000	169.40659			115,262,400,000.00	65,490,000	30,393,100,000.00
R211	On 31/01/2017	Spot Bond	0.68000	130.68335		0.68000	130.62433			582,896,000,000.00	857,200,000	64,765,318,400.00
R212	On 31/01/2022	Spot Bond	1.57000	135.09520		1.57000	135.03089			1,628,419,700,000.00	1,037,210,000	75,625,772,600.00
R213	On 28/02/2031	Spot Bond	8.72500	86.93145		8.74000	86.79512			4,800,074,495,135,000.00	50,151,804,600	31,771,286,700.00
R214	On 28/02/2041	Spot Bond	9.00000	76.68534		9.00500	76.62733			1,923,269,930,100,000.00	13,696,658,900	85,051,858,900.00
R226C	On 15/09/2014	Spot Bond	5.83000	98.50528		5.85500	98.48341			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.62500	95.17874		6.66000	95.13736			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.46500	92.30678		6.50000	92.25138			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.38500	89.53833		6.42000	89.46960			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.39500	86.74927		6.43000	86.66796			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.91500	99.85436		5.94000	99.83752			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.86500	97.01229		5.89000	96.98446			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.53500	93.62292		6.57000	93.57379			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.40500	90.83482		6.44000	90.77206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		6.38500	88.05065		6.42000	87.97493			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.44500	85.20145		6.48000	85.11364			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.19500	80.75052		7.24000	80.62875			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.24500	77.81393		7.29000	77.67964			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.46500	74.45506		7.51500	74.29572			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.44500	71.83867		7.49500	71.66768			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.42500	69.32759		7.47500	69.14593			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.41500	66.88155		7.46500	66.69024			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.64500	63.63508		7.68000	63.49283			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.62500	61.36928		7.66000	61.22179			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.77000	58.53851		7.80000	58.40760			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.74000	56.47192		7.77000	56.33754			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.71000	54.49405		7.74000	54.35654			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.68000	52.60066		7.71000	52.46038			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.64000	50.83191		7.67000	50.68905			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.60000	49.14160		7.63000	48.99644			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.14000	44.93991		8.16000	44.84356			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.10000	43.35744		8.12000	43.26036			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.06000	41.84681		8.08000	41.74912			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.02000	40.40438		8.04000	40.30621			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.98000	39.02670		8.00000	38.92817			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.94000	37.71054		7.96000	37.61173			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.90000	36.45282		7.92000	36.35384			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.86000	35.25065		7.88000	35.15156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.49878		0.00000	101.47272			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.39756		0.00000	100.37428			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.50908		0.00000	101.48330			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.36145		0.00000	101.33704			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.73777		100.00000	16.69723			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.19944		100.00000	6.18425			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.74320		100.00000	20.97072			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.42986		0.00000	101.40944			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.01869		0.00000	99.99990			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.54070		0.00000	100.52247			0.00	800,000,000	400,000,000.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	102.06798		0.00000	102.05015			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.40337		0.00000	101.38570			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.44406		0.00000	100.42761			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.02589		0.00000	101.00576			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.45973		0.00000	100.43982			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.17056		0.00000	101.15001			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.77832		0.00000	100.75772			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.01218		0.00000	100.03685			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.22055		0.00000	101.20264			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.01850		0.00000	100.99849			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.29954		0.00000	100.27964			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.01435		0.00000	100.03831			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	100.84318		0.00000	100.81493			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.16597		0.00000	102.13455			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.32495		0.00000	101.29207			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.18891		0.00000	101.15942			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.18891		0.00000	101.15942			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.26475		0.00000	102.23466			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.52712		0.00000	102.49354			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.05295		0.00000	100.02645			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.64460		12.35000	106.60930			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.02297		0.00000	100.04400			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.54210		100.00000	13.50929			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.54690		0.00000	100.52491			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.23540		0.00000	101.21324			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.12243		0.00000	101.10035			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.41108		0.00000	100.38699			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.32315		100.00000	2.31758			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.77961		100.00000	15.74096			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.92493		100.00000	13.87408			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.23680		100.00000	23.18052			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.09571		0.00000	101.03963			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.84341		0.00000	101.80012			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.15000	105.50362		9.18000	105.32358			915,000,000.00	100,000	770,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond		9.33500	101.13713		9.35000	101.01817			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.87500	102.87488		9.89000	102.73117			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	96.59086		0.00000	96.59086			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.81500	107.12947		7.85000	107.02724			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.37448		0.00000	100.35255			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.27000	101.41925		9.31500	101.26225			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.06611		0.00000	101.04472			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	99.89845		0.00000	99.87783			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.93993		0.00000	100.91798			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	101.09109		0.00000	101.06874			0.00	120,000,000	30,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	101.07141		0.00000	101.04947			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.56500	102.34510		7.60000	102.29242			6,052,000,000,000.00	800,000,000	1,840,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.06000	99.32952		9.11000	99.14874			18,120,000,000,000.00	2,000,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.02500	109.66204		8.06000	109.59538			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.88500	109.83477		7.92000	109.76837			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.81500	109.92128		7.85000	109.85502			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.62000	100.94161		8.66500	100.79367			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.96000	109.74219		7.99500	109.67565			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.92500	109.78538		7.96000	109.71891			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	99.90838		0.00000	99.88978			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	101.96078		0.00000	101.93614			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.44605		0.00000	101.42414			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.27000	103.73762		8.31500	103.58637			25,306,200,000,000.00	3,060,000,000	1,530,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	101.23947		0.00000	101.22059			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.79141		0.00000	101.56904			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.71410		0.00000	105.68903			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.00000	110.82624		9.03000	110.63978			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85000	102.13446		9.87000	101.96799			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.61606		0.00000	100.59410			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.87095		0.00000	100.85363			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.59872		0.00000	100.57907			0.00	01,500,000,000	82,000,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.39720		0.00000	103.37523			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.55000	101.71891		8.61000	101.45605		15,395,130,000,000.00		1,800,600,000	1,840,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.08235	100.00000	11.05755				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.62500	106.24287		9.64000	106.12015		327,250,000,000,000.00		34,000,000,000	29,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.10366		0.00000	101.08544			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.00000	102.79826		8.00000	103.97759		160,000,000,000,000.00		20,000,000,000	20,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.90000	95.30623		8.92000	95.14353			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	100.00000	1.54308	100.00000	1.33424				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.00000	100.00000		8.00000	103.97759			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.55000	95.64624		9.58000	95.47010			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.61500	112.06741		7.65000	111.97527			761,500,000.00	100,000	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.12000	270.58397		2.12000	270.45117			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	128.44418		1.32500	128.38384			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.55000		0.00000	106.30998			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.11278		0.00000	100.09397				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	10.65957		100.00000	10.63375				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	1.95000	126.42879		1.95000	126.36723				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.23091		6.50000	101.21322				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.87333		0.00000	99.85217				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.48968		0.00000	101.46842				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	103.15605		0.00000	103.13368				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.25000	102.65627		9.29500	102.51453				925,000,000.00	100,000	280,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.89838		0.00000	100.87795				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.26863		0.00000	101.24838				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.55856		0.00000	101.53803				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	99.81089		0.00000	99.79307				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.72984		0.00000	100.71219				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.22626		100.00000	14.19180				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.99988		0.00000	99.98102				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	57.04578		100.00000	56.86768				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86500	106.58307		7.90000	106.48988				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.06000	101.56067		9.11000	101.36637				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.57000	101.08041		8.61500	100.93235				0.00	0	1,920,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.45329		0.00000	100.43446			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.43662		0.00000	100.41685			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.76802		0.00000	100.74937			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.43965		0.00000	100.41975			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.89297		0.00000	100.87211			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.32000	106.80028		8.36500	106.69195			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.20774		0.00000	101.18850			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.57537		0.00000	101.55669			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.13614		0.00000	101.11614			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40000	95.31368		9.43000	95.16213			3,760,000,000.00	400,000	2,500,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.21485		0.00000	100.19349			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.68793		0.00000	101.66589			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.01050		0.00000	100.98937			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.45800	87.96853		9.48800	87.81099			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.52000	87.68920		9.55000	87.53213			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.10500	100.62044		7.13000	100.58833			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.94500	95.62032		8.98000	95.45278			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.88076		0.00000	99.86060			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.40000	101.55412		8.44500	101.40566			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	108.42841		2.35000	108.37444			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.41000	102.23507		8.46000	102.02857			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.75634		0.00000	100.73906			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.39166		0.00000	100.36545			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62000	111.25483		9.64000	111.07596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000	100.19027	0.00000	100.17131				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.82832	0.00000	99.80885				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.88735	0.00000	99.86826				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.95500	78.08270	9.97000	77.96311				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.05168	0.00000	101.03101				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	99.26912	0.00000	99.24828				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.48630	0.00000	100.46676				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.88611	0.00000	99.86985				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.86971	0.00000	99.85342				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	66.66669	100.00000	66.66668				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.32756	0.00000	99.31116				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.95093	0.00000	99.93458				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.98305	0.00000	98.96665				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.95093	0.00000	99.93457				0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.88582	0.00000	99.86951				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.86982	0.00000	98.85344				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.83645	0.00000	99.82009				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.85324	0.00000	98.83686				0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.86910	0.00000	99.85273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1096	On 23/06/2014	Spot Bond	0.00000	99.78771	0.00000	99.77138				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.80429	0.00000	98.78791				0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.78791	0.00000	99.77160				0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.72381	0.00000	99.70756				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.73601	0.00000	98.71960				0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.67295	0.00000	99.65660				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.68664	0.00000	98.67022				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.50749	0.00000	99.50621				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	98.53797	100.00000	92.87532				0.00	31,500,000,000	20,900,000,000.00
SY1107	On 09/09/2014	Spot Bond	0.00000	99.52563	100.00000	80.21978				0.00	59,000,000,000	29,500,000,000.00
SY1108	On 10/09/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.02500	109.16061	7.06000	109.09501				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.80000	103.18581	8.82000	103.01885				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	96.63787	100.00000	96.39567				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	90.72610	100.00000	90.50374				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.00114	100.00000	26.93574				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.92885	0.00000	100.91064				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.74523	0.00000	100.72695				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.37231	0.00000	100.35533				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.19130	0.00000	100.17222				0.00	0	50,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.35246	0.00000	100.33563				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.86545	0.00000	99.84819				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.85790	0.00000	99.83970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS124	On 18/06/2014	Spot Bond	0.00000		99.87268	0.00000	99.85676				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.63280	0.00000	97.61527				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		97.12585	0.00000	97.10832				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.80100	0.00000	100.78275				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.81500		104.93254	7.85000	104.84207				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.94686	0.00000	100.92723				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.97331	0.00000	100.95313				0.00	6,000,000,000	3,000,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.12430	7.83000	103.10243				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.93230	0.00000	100.91298				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.96537	0.00000	100.94537				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.71677	0.00000	102.69494				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.93230	0.00000	100.91298				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.96537	0.00000	100.94537				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.85788	7.16000	102.83790				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.03013	0.00000	101.00878				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.02485	0.00000	101.00361				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.15156	0.00000	101.12767				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.13442	0.00000	101.11089				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.65065	0.00000	101.61629				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.59175	0.00000	101.55863				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.93098	0.00000	100.91169				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.97331	0.00000	100.95313				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.48190	8.73000	103.45747				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.92701	0.00000	100.90780				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.96537	0.00000	100.94537				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.93000	100.80939	8.98000	100.61909				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.06308	0.00000	101.04402				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.11695	0.00000	101.09690				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.03278	0.00000	101.01137				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.01825	0.00000	100.99714				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.17231	0.00000	101.15128				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.14891	0.00000	101.12508				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.14364	0.00000	101.11992				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.27062	0.00000	101.24782				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.55900	0.00000	101.52657				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.56424	0.00000	101.53170				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.78314	0.00000	101.75107				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.01908	0.00000	100.99909				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.61128	101.06155	6.59494				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.92701	0.00000	100.90780				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.23365	0.00000	101.21561				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.04598	0.00000	101.02430				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.09879	0.00000	101.07601				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.65588	0.00000	101.62141				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.38412	0.00000	101.36533				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.99826	0.00000	100.97868				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.01214	0.00000	100.99229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.99826		0.00000	100.97868			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.01214		0.00000	100.99229			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.01908		0.00000	100.99909			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.98994		0.00000	100.97052			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.01214		0.00000	100.99229			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.08844		0.00000	101.06708			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.08844		0.00000	101.06708			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.08844		0.00000	101.06708			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.19936		0.00000	101.17580			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.22707		0.00000	101.20296			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.19243		0.00000	101.16901			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.74576		0.00000	101.71135			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.78027		0.00000	101.74517			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.76647		0.00000	101.73164			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.06500	104.60448		8.10000	104.55182			806,500,000.00	100,000	1,290,000,000.00
TL20	On 22/02/2020	Spot Bond	9.83500	85.57260		9.87000	85.41906			0.00	0	6,100,000,000.00
TN17	On 14/11/2017	Spot Bond	8.06000	104.21419		8.10500	104.05666			0.00	0	4,160,000,000.00
TN20	On 17/09/2020	Spot Bond	9.10000	109.02714		9.13000	108.85405			14,613,690,000.00	1,605,900	27,772,999,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.78447		100.00000	0.78199			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.33500	110.10274		9.35000	109.97739			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.42000	103.48580		9.44000	103.32253			0.00	0	18,830,000,000.00
TN27	On 14/11/2027	Spot Bond	9.45000	96.55319		9.47000	96.38317			18,955,755,000.00	2,005,900	2,255,505,900.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.68098		0.00000	100.66430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000	101.47426		0.00000	101.45450			0.00	3,000,000,000	4,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.58781		0.00000	100.56910			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.55569		0.00000	100.53591			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.57013		0.00000	100.54983			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.57156		0.00000	100.55121			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.64254		0.00000	100.61964			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.78961		0.00000	100.76141			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.40763		0.00000	101.38818			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.25487		0.00000	101.23410			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.28187		0.00000	101.26068			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.98068		0.00000	100.96255			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.04850		0.00000	101.02909			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.33251		10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.32421		9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.32535		100.00000	10.29784			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.09480		0.00000	100.07582			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.10073		0.00000	100.08057			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.10402		0.00000	100.08320			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.10468		0.00000	100.08373			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.12302		0.00000	100.09839			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.16316		0.00000	100.13048			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.19517		0.00000	98.17934			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.50444		0.00000	97.48844			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.31355		0.00000	97.29775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP154	On 12/06/2014	Spot Bond	0.00000	99.96963	0.00000	99.95445		0.00		0	0.00	
TSP155	On 24/07/2014	Spot Bond	0.00000	99.31763	0.00000	99.30212		0.00		0	0.00	
TSP156	On 22/01/2015	Spot Bond	0.00000	96.26680	0.00000	96.25028		0.00		0	0.00	
TSP157	On 07/08/2014	Spot Bond	0.00000	99.00581	0.00000	98.98867		0.00		0	0.00	
TSP158	On 05/02/2015	Spot Bond	0.00000	95.40001	0.00000	95.38084		0.00		0	0.00	
TSP159	On 21/08/2014	Spot Bond	0.00000	98.78121	0.00000	98.76428		0.00		0	0.00	
TSP160	On 19/02/2015	Spot Bond	0.00000	94.92882	0.00000	94.91403		0.00		0	0.00	
TSP161	On 05/03/2015	Spot Bond	0.00000	95.00373	0.00000	94.98509		0.00		0	0.00	
TSP162	On 18/09/2014	Spot Bond	0.00000	98.28999	0.00000	98.27289		0.00		0	0.00	
TSP163	On 19/03/2015	Spot Bond	0.00000	94.83213	0.00000	94.81380		0.00		0	0.00	
TSP164	On 02/04/2015	Spot Bond	0.00000	94.60525	0.00000	94.58702		0.00		0	0.00	
TSP165	On 16/10/2014	Spot Bond	0.00000	97.82239	0.00000	97.80538		0.00		0	0.00	
TSP166	On 16/04/2015	Spot Bond	0.00000	94.38119	0.00000	94.36307		0.00		0	0.00	
TSP167	On 28/05/2015	Spot Bond	0.00000	93.68982	0.00000	93.67189		0.00		0	0.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.43868	100.00000	12.40854		0.00		0	0.00	
TWC044	On 15/08/2014	Spot Bond	0.00000	100.44023	0.00000	100.42322		0.00		0	0.00	
TWC047	On 21/07/2014	Spot Bond	0.00000	100.99995	0.00000	100.98328		0.00		0	0.00	
TWC048	On 22/07/2014	Spot Bond	0.00000	100.94011	0.00000	100.92362		0.00		0	0.00	
TWC049	On 24/07/2014	Spot Bond	0.00000	100.93328	0.00000	100.91662		0.00		0	0.00	
TWC051	On 25/07/2014	Spot Bond	0.00000	100.90557	0.00000	100.88880		0.00		0	0.00	
TWC052	On 26/07/2014	Spot Bond	0.00000	100.79496	0.00000	100.77840		0.00		0	0.00	
TWC053	On 19/08/2014	Spot Bond	0.00000	100.43238	0.00000	100.41575		0.00		0	0.00	
TWC054	On 21/08/2014	Spot Bond	0.00000	100.24945	0.00000	100.23282		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC055	On 21/07/2014	Spot Bond	100.00000		90.34653	100.00000	90.12346				1,750,000,000,000,000.00	17,500,000,000	15,000,000,000.00
TWC056	On 25/07/2014	Spot Bond	100.00000		89.46078	100.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		101.04988	0.00000	101.03114				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.28068	0.00000	100.26197				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.94249	0.00000	100.92566				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.25068	0.00000	100.23397				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.25000		110.07632	9.28000	109.89483				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.12267	0.00000	101.10059				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.57855	0.00000	101.55280				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.56000		104.20615	9.60500	104.05527				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.29231	0.00000	101.27461				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.33265	0.00000	101.31429				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.67884	0.00000	100.65933				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.70144	0.00000	100.68128				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.70246	0.00000	100.68227				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.46747	0.00000	101.44731				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.50905	0.00000	101.48833				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.92500		110.51329	6.96000	110.42534				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000		241.87643	1.16000	241.76400				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.88500		102.29244	6.92000	102.24109				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72000		103.68996	7.76500	103.54911				0.00	0	4,600,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.01500		104.32677	8.06500	104.09837				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31000		103.55202	8.34500	103.36407				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.39000		103.52691	8.42000	103.34503				10,068,000,000,000.00	1,200,000,000	3,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.51500	93.49154		6.55000	93.44165			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.89500	99.71013		5.92000	99.69278			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.44500	91.77860		6.48000	91.72055			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.87500	97.32133		5.90000	97.29493			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.51500	93.47498		6.55000	93.42501			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.40500	68.02500		7.45500	67.83795			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.06194		100.00000	38.98783			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.67598		100.00000	20.63675			0.00	0	0.00
Total for j-Bonds :										80,256,388,258,395,500.00	2,730,641,400	80 314 289 700.00
Grand Total:										80,256,393,501,036,900.00	2,731,092,229	80 318 448 563.00