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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2014

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 13/06/2014	Foreign Exchange Future		10.76920	10.76920		10.73020	10.73020		12.91	1,218,018,058.40	113,102	362,132.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.99	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.00	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.00	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.40	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.64	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.16	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.00000	0.00000	0.00010	0.00000	0.000	18.40	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.00000	0.00000	0.00010	0.00000	0.000	18.48	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.00000	0.00000	0.00020	0.00000	0.000	18.56	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.00030	0.00000	0.00700	0.00001	0.000	19.43	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	0.00070	0.00000	0.01260	0.00001	0.001	19.59	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	569.20460	0.56920	530.24900	0.53025	569.205	19.99	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	270.29890	0.27030	233.30450	0.23330	270.299	16.99	0.00	0	11,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	1.09890	0.00110	3.10450	0.00310	1.099	16.99	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	3.14280	0.00314	7.67550	0.00768	3.143	16.04	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	174.05880	0.17406	141.32500	0.14133	174.059	15.63	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	7.42380	0.00742	15.92310	0.01592	7.424	15.23	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	10.65	Put	9.77290	0.00977	20.06330	0.02006	9.773	14.95	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	139.00880	0.13901	178.24860	0.17825	139.009	14.85	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	4.45100	0.00445	5.26720	0.00527	4.451	15.83	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	3.94270	0.00394	4.80300	0.00480	3.943	16.02	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	2.44220	0.00244	3.34910	0.00335	2.442	16.80	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	233.24220	0.23324	273.14910	0.27315	233.242	16.80	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	1.93060	0.00193	2.81150	0.00281	1.931	17.19	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	0.78200	0.00078	1.44920	0.00145	0.782	18.74	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	0.63020	0.00063	1.23960	0.00124	0.630	19.13	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	0.56660	0.00057	1.14800	0.00115	0.567	19.32	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	0.33840	0.00034	0.79330	0.00079	0.338	20.29	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	0.27750	0.00028	0.68870	0.00069	0.278	20.68	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.03650	0.00004	0.08340	0.00008	0.036	27.41	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.02580	0.00003	0.04380	0.00004	0.026	29.95	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.01070	0.00001	0.00970	0.00001	0.011	40.04	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,230.81070	1.23081	1,269.80970	1.26981	1,230.811	40.04	615,405.35	500	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.00990	0.00001	0.00940	0.00001	0.010	41.28	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.00780	0.00001	0.00880	0.00001	0.008	45.96	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.77410	10.77410	10.73600	10.73600		11.46	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	415.54090	0.41554	378.31510	0.37832	415.541	14.82	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	4.45480	0.00445	6.78700	0.00679	4.455	13.98	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	7.28700	0.00729	10.83580	0.01084	7.287	13.60	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	261.38700	0.26139	226.83580	0.22684	261.387	13.60	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	9.71320	0.00971	14.23280	0.01423	9.713	13.37	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	90.33420	0.09033	67.77130	0.06777	90.334	11.99	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	77.92790	0.07793	57.14440	0.05714	77.928	11.84	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.77490	10.77490	10.73750	10.73750		11.63	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	6.25880	0.00626	9.13770	0.00914	6.259	13.98	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	264.65680	0.26466	231.34080	0.23134	264.657	13.62	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	9.75680	0.00976	13.84080	0.01384	9.757	13.62	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.77580	10.77580	10.73890	10.73890		11.74	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry			10.77670	10.77670	10.74040	10.74040		11.85	129,396,000.00	12,000	30,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	202.31980	0.20232	172.90010	0.17290	202.320	12.97	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	127.35580	0.12736	102.57170	0.10257	127.356	12.41	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	95.80180	0.09580	74.00160	0.07400	95.802	12.13	0.00	0	15,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	68.94030	0.06894	54.97070	0.05497	68.940	11.85	0.00	0	15,000.00
\$ / R	On 24/06/2014	Any day expiry			10.78130	10.78130	10.74770	10.74770		11.57	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	76.39870	0.07640	87.68680	0.08769	76.399	11.80	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry			10.78320	10.78320	10.74950	10.74950		11.64	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	12.83570	0.01284	15.54200	0.01554	12.836	12.93	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	346.96280	0.34696	316.11170	0.31611	346.963	12.89	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	13.76280	0.01376	16.61170	0.01661	13.763	12.89	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	268.30750	0.26831	239.07830	0.23908	268.308	12.57	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	25.10750	0.02511	29.57830	0.02958	25.108	12.57	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	259.96090	0.25996	230.95460	0.23095	259.961	12.54	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	26.76090	0.02676	31.45460	0.03145	26.761	12.54	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.78520	10.78520	10.75130	10.75130		11.69	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.78720	10.78720	10.75310	10.75310		11.74	0.00	0	0.00

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	0.00000	0.00000	0.00000	0.000	22.06	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	91.36600	0.09137	75.70190	0.07570	91.366	11.85	0.00	0	4,700.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.79320	10.79320	10.75860	10.75860		11.52	0.00	0	201.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	116.63840	0.11664	133.40980	0.13341	116.638	11.52	0.00	0	500.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.26730	0.00027	0.22130	0.00022	0.267	20.76	0.00	0	500.00	0	500.00
\$ / R	On 08/07/2014	Any day expiry			10.80900	10.80900	10.77320	10.77320		11.50	0.00	0	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	260.71140	0.26071	231.63810	0.23164	260.711	11.23	0.00	0	10,000.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.74	Call	170.83370	0.17083	0.00000	0.00000	170.834	11.42	44,302.50	250	250.00	250	250.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	139.37840	0.13938	0.00000	0.00000	139.378	11.50	1,806,000.00	12,900	10,000.00	12,900	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.81300	10.81300	10.77680	10.77680		11.55	0.00	0	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	178.15390	0.17815	153.75010	0.15375	178.154	11.44	0.00	0	250.00	0	250.00
\$ / R	On 28/07/2014	Any day expiry			10.84590	10.84590	10.80870	10.80870		11.65	0.00	0	348.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.02360	0.00002	0.00110	0.00000	0.024	20.51	0.00	0	4,700.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	193.12180	0.19312	169.38650	0.16939	193.122	11.60	0.00	0	4,700.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.84770	10.84770	10.81050	10.81050		11.67	15,070,488.00	1,392	2,436.00	1,392	2,436.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	158.50940	0.15851	170.41160	0.17041	158.509	11.58	0.00	0	500.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	2.36280	0.00236	1.78920	0.00179	2.363	17.74	0.00	0	500.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.86550	10.86550	10.82810	10.82810		11.86	0.00	0	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	267.53770	0.26754	239.27880	0.23928	267.538	11.56	66,132.50	250	250.00	250	250.00
\$ / R	On 22/08/2014	Any day expiry			10.89070	10.89070	10.85320	10.85320		11.94	0.00	0	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	37.12850	0.03713	39.31260	0.03931	37.128	11.03	0.00	0	19,547.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	31.75180	0.03175	26.62420	0.02662	31.752	16.65	0.00	0	19,547.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.89980	10.89980	10.86230	10.86230		11.92	0.00	0	1,959.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	187.03700	0.18704	195.37140	0.19537	187.037	11.75	0.00	0	500.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	12.11040	0.01211	10.22040	0.01022	12.110	18.93	0.00	0	500.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.90160	10.90160	10.86410	10.86410		11.92	0.00	0	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.19040	0.00019	0.18810	0.00019	0.190	18.78	0.00	0	5,000.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	216.84690	0.21685	192.84730	0.19285	216.847	12.15	0.00	0	5,000.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.92150	10.92150	10.88400	10.88400		11.93	0.00	0	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	350.10430	0.35010	318.76700	0.31877	350.104	11.67	0.00	0	250.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.93420	10.93420	10.89690	10.89690		11.97	2,060,899,884.40	188,482	622,834.00	188,482	622,834.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.38140	0.00138	1.33960	0.00134	1.381	16.54	0.00	0	920.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.55570	0.00156	1.51730	0.00152	1.556	16.13	0.00	0	26,804.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.60310	0.00160	1.56570	0.00157	1.603	16.03	0.00	0	15,296.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.86520	0.00187	1.83500	0.00184	1.865	15.52	0.00	0	35,000.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	6.99520	0.00700	7.32700	0.00733	6.995	11.53	0.00	0	920.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	16.22970	0.01623	16.68650	0.01669	16.230	11.31	0.00	0	72,800.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	23.48440	0.02348	23.99370	0.02399	23.484	11.25	0.00	0	600.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	32.17220	0.03217	32.74350	0.03274	32.172	11.20	0.00	0	6,220.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	33.28390	0.03328	33.86320	0.03386	33.284	11.20	0.00	0	48,650.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	34.42590	0.03443	35.01470	0.03501	34.426	11.19	0.00	0	15,296.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	36.80760	0.03681	37.41590	0.03742	36.808	11.18	0.00	0	27,284.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	39.32250	0.03932	39.95240	0.03995	39.323	11.17	0.00	0	10,800.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	46.22550	0.04623	46.91990	0.04692	46.226	11.14	0.00	0	7,700.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	60.20480	0.06020	61.24510	0.06125	60.205	11.16	0.00	0	250.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	598.74620	0.59875	562.67300	0.56267	598.746	11.19	0.00	0	2,000.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	84.11560	0.08412	86.22600	0.08623	84.116	11.31	0.00	0	4,000.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	523.77860	0.52378	488.84300	0.48884	523.779	11.34	0.00	0	11,362.00	0	11,362.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	89.57860	0.08958	91.94300	0.09194	89.579	11.34	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	516.59890	0.51660	481.79350	0.48179	516.599	11.36	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	95.27850	0.09528	97.90830	0.09791	95.279	11.38	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	104.27220	0.10427	107.32720	0.10733	104.272	11.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	474.77070	0.47477	440.82520	0.44083	474.771	11.45	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	110.57070	0.11057	113.92520	0.11393	110.571	11.45	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	117.11540	0.11712	120.78030	0.12078	117.115	11.48	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	454.67820	0.45468	421.20370	0.42120	454.678	11.50	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	120.47820	0.12048	124.30370	0.12430	120.478	11.50	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	138.22860	0.13823	142.90290	0.14290	138.229	11.58	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	409.96580	0.40997	377.69980	0.37770	409.966	11.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	161.59500	0.16160	167.37880	0.16738	161.595	11.67	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	215.12620	0.21513	223.39170	0.22339	215.126	11.86	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	314.19460	0.31419	285.37790	0.28538	314.195	11.87	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	272.11490	0.27211	245.40730	0.24541	272.115	12.07	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	244.83280	0.24483	219.89520	0.21990	244.833	12.32	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	207.37060	0.20737	185.16920	0.18517	207.371	12.72	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	144.91970	0.14492	128.15600	0.12816	144.920	13.58	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	134.66710	0.13467	118.91160	0.11891	134.667	13.75	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	121.75080	0.12175	107.31000	0.10731	121.751	14.01	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	118.40440	0.11840	104.30770	0.10431	118.404	14.09	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	116.77170	0.11677	102.84520	0.10285	116.772	14.13	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	682.57170	0.68257	705.94520	0.70595	682.572	14.13	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	115.16550	0.11517	101.40570	0.10141	115.165	14.17	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	61.21410	0.06121	53.65140	0.05365	61.214	16.07	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,127.01410	1.12701	1,156.75140	1.15675	1,127.014	16.07	563,507.05	500	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	43.70220	0.04370	38.00920	0.03801	43.702	16.99	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	39.74210	0.03974	34.49520	0.03450	39.742	17.26	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	37.93040	0.03793	32.89170	0.03289	37.930	17.39	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	35.81090	0.03581	31.01740	0.03102	35.811	17.56	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	25.57230	0.02557	22.00970	0.02201	25.572	18.61	0.00	0	26,275.00
\$ / R	On 22/09/2014	Any day expiry			10.94750	10.94750	10.91010	10.91010		12.16	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	93.85070	0.09385	97.91050	0.09791	93.851	11.37	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	105.74690	0.10575	110.20560	0.11021	105.747	11.44	0.00	0	7,500.00
\$ / R	On 22/09/2014	Any day expiry	10.74	Call	387.14590	0.38715	0.00000	0.00000	387.146	11.79	85,090.00	250	250.00
\$ / R	On 26/09/2014	Any day expiry			10.95510	10.95510	10.91770	10.91770		12.20	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	209.87080	0.20987	217.94500	0.21794	209.871	11.95	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	24.02140	0.02402	21.36100	0.02136	24.021	19.59	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.96080	10.96080	10.92330	10.92330		12.18	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.89870	0.00090	0.87820	0.00088	0.899	18.49	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	293.58360	0.29358	269.09000	0.26909	293.584	12.22	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.97800	10.97800	10.94030	10.94030		12.38	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	428.30710	0.42831	399.43570	0.39944	428.307	11.89	104,280.00	250	250.00
\$ / R	On 29/10/2014	Any day expiry			11.01790	11.01790	10.97990	10.97990		12.41	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.75700	0.00176	1.79810	0.00180	1.757	17.87	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	227.66560	0.22767	239.08160	0.23908	227.666	12.06	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	258.02860	0.25803	239.87770	0.23988	258.029	13.17	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	39.35920	0.03936	36.29010	0.03629	39.359	19.90	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry			11.02930	11.02930	10.99120	10.99120		12.40	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	53.58430	0.05358	56.76200	0.05676	53.584	11.76	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	132.65570	0.13266	123.02760	0.12303	132.656	15.20	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.06920	11.06920	11.03080	11.03080		12.65	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	237.30820	0.23731	250.86410	0.25086	237.308	12.06	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	51.84450	0.05184	50.30990	0.05031	51.844	20.58	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.07490	11.07490	11.03650	11.03650		12.65	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.88990	0.00289	3.10880	0.00311	2.890	17.44	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	316.23690	0.31624	298.96140	0.29896	316.237	13.09	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.09960	11.09960	11.06100	11.06100		12.63	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.10150	11.10150	11.06290	11.06290		12.64	85,259,520.00	7,680	87,431.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	11.14070	0.01114	12.15390	0.01215	11.141	14.70	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	19.71470	0.01971	21.14600	0.02115	19.715	13.70	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	34.25970	0.03426	36.26340	0.03626	34.260	12.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	40.29740	0.04030	42.51520	0.04252	40.297	12.44	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	48.95480	0.04895	52.94180	0.05294	48.955	12.09	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,062.31960	1.06232	1,028.26220	1.02826	1,062.320	12.01	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	60.81960	0.06082	65.36220	0.06536	60.820	12.01	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	893.15400	0.89315	860.36060	0.86036	893.154	11.84	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	99.11740	0.09912	105.20170	0.10520	99.117	11.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	101.05620	0.10106	107.21310	0.10721	101.056	11.80	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	103.02510	0.10303	109.25290	0.10925	103.025	11.79	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	107.05400	0.10705	113.42760	0.11343	107.054	11.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	119.89320	0.11989	126.71670	0.12672	119.893	11.72	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	122.14520	0.12215	129.04740	0.12905	122.145	11.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	133.90380	0.13390	141.22230	0.14122	133.904	11.67	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	146.52200	0.14652	157.73920	0.15774	146.522	11.63	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	174.28290	0.17428	186.56510	0.18657	174.283	11.78	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	201.04930	0.20105	214.21780	0.21422	201.049	11.90	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	584.71510	0.58472	559.66080	0.55966	584.715	11.96	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	578.86300	0.57886	553.93390	0.55393	578.863	11.98	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	252.20990	0.25221	266.86790	0.26687	252.210	12.13	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	512.22920	0.51223	488.77080	0.48877	512.229	12.20	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	304.86370	0.30486	320.84220	0.32084	304.864	12.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	341.15240	0.34115	357.94780	0.35795	341.152	12.46	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	396.60600	0.39661	416.18470	0.41618	396.606	12.64	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	459.11010	0.45911	480.07110	0.48007	459.110	12.92	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	256.88210	0.25688	243.38590	0.24339	256.882	13.90	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	171.24400	0.17124	162.20850	0.16221	171.244	15.19	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	169.78680	0.16979	160.82900	0.16083	169.787	15.22	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	157.36400	0.15736	149.08570	0.14909	157.364	15.48	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	134.62360	0.13462	127.47390	0.12747	134.624	16.02	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	133.54200	0.13354	126.44790	0.12645	133.542	16.04	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	79.93400	0.07993	75.80950	0.07581	79.934	18.00	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	76.86140	0.07686	72.91060	0.07291	76.861	18.16	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	68.63730	0.06864	65.15630	0.06516	68.637	18.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	67.80800	0.06781	64.65840	0.06466	67.808	18.72	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	43.08420	0.04308	38.60410	0.03860	43.084	24.40	0.00	0	900.00

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 15/12/2014	Any day expiry			11.10720	11.10720	11.06900	11.06900		12.63	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	243.86780	0.24387	257.45550	0.25746	243.868	12.08	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	64.27490	0.06427	61.24030	0.06124	64.275	21.20	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.12350	11.12350	11.08510	11.08510		12.77	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.76390	0.00376	3.89810	0.00390	3.764	17.04	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	382.71290	0.38271	364.72870	0.36473	382.713	12.90	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.19680	11.19680	11.15790	11.15790		12.94	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.86930	0.00487	5.05570	0.00506	4.869	16.49	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	255.33650	0.25534	268.78640	0.26879	255.337	12.17	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	457.99010	0.45799	438.25980	0.43826	457.990	12.94	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	88.56500	0.08857	87.27780	0.08728	88.565	22.33	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.25390	11.25390	11.21450	11.21450		13.06	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	260.71330	0.26071	273.70340	0.27370	260.713	12.20	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	106.58060	0.10658	105.53560	0.10554	106.581	22.79	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.25590	11.25590	11.21650	11.21650		13.06	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.97070	0.00597	6.09410	0.00609	5.971	16.21	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	539.96930	0.53997	517.52030	0.51752	539.969	12.87	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.29280	11.29280	11.25320	11.25320		13.17	846,960.00	75	23,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	86.28810	0.08629	89.99860	0.09000	86.288	12.20	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	125.22090	0.12522	130.41560	0.13042	125.221	12.12	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	170.25820	0.17026	176.93820	0.17694	170.258	12.12	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	242.37830	0.24238	254.67360	0.25467	242.378	12.10	2,423,783.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	307.59720	0.30760	321.67060	0.32167	307.597	12.39	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	310.76400	0.31076	298.07660	0.29808	310.764	14.79	3,107,640.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	210.48730	0.21049	201.97440	0.20197	210.487	16.23	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	163.27300	0.16327	156.83680	0.15684	163.273	17.23	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	119.71770	0.11972	118.07410	0.11807	119.718	21.13	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.31630	11.31630	11.27650	11.27650		13.20	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	266.11750	0.26612	277.87190	0.27787	266.118	12.26	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	115.79850	0.11580	112.33520	0.11234	115.799	23.13	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.38450	11.38450	11.34430	11.34430		13.42	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	271.74740	0.27175	282.26880	0.28227	271.747	12.34	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	118.68130	0.11868	115.52470	0.11552	118.681	22.84	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.44620	11.44620	11.40580	11.40580		13.52	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	277.44530	0.27745	288.40950	0.28841	277.445	12.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	120.97400	0.12097	111.99220	0.11199	120.974	22.83	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.48670	11.48670	11.44590	11.44590		13.61	0.00	0	4,636.00
\$ / R	On 26/06/2015	Any day expiry			11.51010	11.51010	11.46880	11.46880		13.66	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	284.30000	0.28430	297.15500	0.29715	284.300	12.58	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	114.05810	0.11406	110.65200	0.11065	114.058	22.56	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58040	11.58040	11.53740	11.53740		13.92	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	291.64190	0.29164	304.01170	0.30401	291.642	12.72	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	122.01860	0.12202	113.15150	0.11315	122.019	22.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.64210	11.64210	11.59770	11.59770		14.05	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	297.44160	0.29744	310.14130	0.31014	297.442	12.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	115.07880	0.11508	111.90390	0.11190	115.079	22.15	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.68040	11.68040	11.63510	11.63510		14.15	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.71020	11.71020	11.66420	11.66420		14.16	0.00	0	0.00

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 28/09/2015	Any day expiry	10.80	Put	302.13160	0.30213	315.21530	0.31522	302.132	12.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	115.11170	0.11511	111.72600	0.11173	115.112	21.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.77410	11.77410	11.72650	11.72650		14.35	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	306.50650	0.30651	319.24080	0.31924	306.507	12.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	126.30070	0.12630	121.00050	0.12100	126.301	21.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.83370	11.83370	11.78470	11.78470		14.43	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	308.94500	0.30895	322.69380	0.32269	308.945	13.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	114.54730	0.11455	109.76100	0.10976	114.547	21.72	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.88900	11.88900	11.83880	11.83880		14.50	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	310.24320	0.31024	324.23270	0.32423	310.243	13.05	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	104.47320	0.10447	101.61200	0.10161	104.473	21.49	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.76920	10.76920	10.73020	10.73020		12.91	107,692.00	10	1,029.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	16,648.07210	0.16648	20,614.91980	0.20615	16,648.072	15.44	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.93420	10.93420	10.89690	10.89690		11.97	218,684.00	20	702.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.10150	11.10150	11.06290	11.06290		12.64	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	59,061.34840	0.59061	56,543.37180	0.56543	59,061.348	11.94	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.29280	11.29280	11.25320	11.25320		13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.07650	18.07650	17.98150	17.98150		12.64	51,445,719.00	2,846	15,908.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.29	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.73	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.81	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	0.00000	0.00000	0.00010	0.00000	0.000	17.82	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	0.00000	0.00000	0.00110	0.00000	0.000	18.47	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	0.04470	0.00004	0.20040	0.00020	0.045	20.78	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	527.43890	0.52744	434.87940	0.43488	527.439	17.62	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	18.73110	0.01873	45.55510	0.04556	18.731	14.45	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	11.37440	0.01137	7.24570	0.00725	11.374	14.62	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	377.13390	0.37713	470.93020	0.47093	377.134	15.94	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.03020	0.00003	0.02910	0.00003	0.030	30.67	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.02710	0.00003	0.02450	0.00002	0.027	35.01	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.34020	18.34020	18.24750	18.24750		11.52	56,579,517.00	3,085	29,492.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	24.25650	0.02426	27.35160	0.02735	24.257	12.63	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	65.43850	0.06544	72.45800	0.07246	65.439	11.09	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	81.03240	0.08103	89.53190	0.08953	81.032	10.76	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	142.81660	0.14282	166.55160	0.16655	142.817	10.75	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	348.98040	0.34898	310.72540	0.31073	348.980	11.93	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	225.69010	0.22569	198.50270	0.19850	225.690	12.81	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	111.82750	0.11183	95.13000	0.09513	111.828	13.89	0.00	0	15,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.60640	18.60640	18.51090	18.51090		12.21	8,931,072.00	480	7,486.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	584.93910	0.58494	630.12750	0.63013	584.939	12.12	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.74030	18.74030	18.64370	18.64370		12.63	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	473.33800	0.47334	515.05100	0.51505	473.338	12.12	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	610.08420	0.61008	656.78550	0.65679	610.084	12.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	679.80790	0.67981	728.70510	0.72871	679.808	12.51	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	221.23510	0.22124	202.91300	0.20291	221.235	15.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	154.97690	0.15498	141.23470	0.14123	154.977	16.07	0.00	0	4,700.00

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 23/01/2015	Any day expiry	21.72	Call	153.34440	0.15334	139.71950	0.13972	153.344	16.08	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.90480	18.90480	18.80690	18.80690		12.95	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.20180	19.20180	19.10150	19.10150		13.17	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10564	0.10564	0.10480	0.10480		20.26	0.00	0	2,845.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10732	0.10732	0.10649	0.10649		11.44	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10903	0.10903	0.10818	0.10818		14.08	0.00	0	12,759.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11101	0.11101	0.11014	0.11014		14.13	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.57340	14.57340	14.53310	14.53310		12.24	215,540,586.00	14,790	57,432.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	0.00420	0.00000	0.04410	0.00004	0.004	19.60	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	0.01540	0.00002	0.07400	0.00007	0.015	19.98	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	0.55180	0.00055	1.73470	0.00173	0.552	16.88	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	9.90960	0.00991	20.19840	0.02020	9.910	14.31	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	140.19200	0.14019	114.39870	0.11440	140.192	13.79	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	279.84300	0.27984	321.55320	0.32155	279.843	15.20	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	0.34120	0.00034	0.87000	0.00087	0.341	17.79	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.00780	0.00001	0.00670	0.00001	0.008	40.85	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.00730	0.00001	0.00650	0.00001	0.007	41.71	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.79930	14.79930	14.76060	14.76060		11.45	635,526,339.90	42,943	46,171.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	18.25250	0.01825	20.72040	0.02072	18.253	10.83	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	63.06270	0.06306	68.61410	0.06861	63.063	10.63	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	133.78190	0.13378	144.19190	0.14419	133.782	10.89	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	143.19180	0.14319	153.96420	0.15396	143.192	10.92	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	113.03010	0.11303	103.87870	0.10388	113.030	13.48	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	55.90750	0.05591	50.64890	0.05065	55.908	15.00	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.02960	15.02960	14.98920	14.98920		12.02	3,727,340.80	248	10,591.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.07000	0.05107	56.37830	0.05638	51.070	11.49	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	78.22200	0.07822	85.28940	0.08529	78.222	11.39	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	188.74290	0.18874	179.33710	0.17934	188.743	14.23	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.29600	15.29600	15.25290	15.25290		12.45	1,529,600.00	100	1,525.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.56820	15.56820	15.52320	15.52320		12.76	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.51900	490.51900	493.40200	493.40200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.90800	497.90800	500.83600	500.83600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.64800	505.64800	508.62200	508.62200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			421.67800	421.67800	423.05000	423.05000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			428.03000	428.03000	429.42300	429.42300			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			493.66400	493.66400	496.29400	496.29400			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			501.10000	501.10000	503.77100	503.77100			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			449.80000	449.80000	451.78100	451.78100			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			456.57600	456.57600	458.58700	458.58700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			463.67300	463.67300	465.71600	465.71600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.11000		10.11000		10.04370	10.04370		11.46	2,011,890.00	199	5,001.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.01280		0.00001		0.02890	0.00003	0.013	35.99	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	410.07530		0.41008		344.15140	0.34415	410.075	19.26	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.03060		0.00003		0.08210	0.00008	0.031	23.74	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.19860		10.19860		10.13340	10.13340		11.14	9,423,506.40	924	11,515.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.29190		10.29190		10.22540	10.22540		11.29	5,145,950.00	500	700.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	59.72110		0.05972		70.77720	0.07078	59.721	11.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	457.57710		0.45758		418.26040	0.41826	457.577	11.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	179.24850		0.17925		161.34850	0.16135	179.248	12.20	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.40140		10.40140		10.33380	10.33380		11.76	520,070.00	50	75.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.51390		10.51390		10.44470	10.44470		12.03	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.90470		9.90470		9.83040	9.83040		11.65	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.03440		10.03440		9.96050	9.96050		10.82	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.16590		10.16590		10.09060	10.09060		11.60	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			89.39670		89.39670		-52.86970	-52.86970			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			820.64680		820.64680		731.11480	731.11480			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			906.17980		906.17980		812.32420	812.32420			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			27.00680		27.00680		-49.88090	-49.88090			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			763.53700		763.53700		675.01370	675.01370			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			123.13780		123.13780		97.13540	97.13540			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			187.33580		187.33580		112.42060	112.42060			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future			80.10740		80.10740		33.98600	33.98600			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.97380		11.97380		11.92910	11.92910		12.72	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.16700		12.16700		12.12420	12.12420		11.63	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.36450		12.36450		12.32020	12.32020		12.43	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.59180		12.59180		12.54640	12.54640		12.92	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.73030		1.73030		1.72540	1.72540		15.43	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74860		1.74860		1.74450	1.74450		11.85	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.76990		1.76990		1.76600	1.76600		12.81	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.16203		123.16203		123.28873	123.28873			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.55051		123.55051		123.68119	123.68119			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.81220		83.26324		9.75059	83.71053			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.91570		80.73247		9.85189	81.18781			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	10.01990		81.98796		9.95385	82.45117			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	448.76100		448.76100		450.67500	450.67500			40,388,490.00	9	520.00
GOVI	On 06/11/2014	GOVI	455.52100		455.52100		457.46400	457.46400			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	462.60200		462.60200		464.57600	464.57600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.58512		116.58512		116.54609	116.54609			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.35528		118.35528		118.31757	118.31757			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	121.87986		121.87986		121.71915	121.71915			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.73031		123.73031		123.56935	123.56935			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	121.27728		121.27728		121.11786	121.11786			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.77302		121.77302		121.61329	121.61329			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.91264		126.91264		125.96140	125.96140			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.83955		128.83955		127.87583	127.87583			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	215.51400		215.51400		215.40100	215.40100			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	218.78700		218.78700		218.67300	218.67300			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.21400		222.21400		222.09800	222.09800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.20000		585.20000		584.23100	584.23100			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	594.06600		594.06600		593.08400	593.08400			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	142.93752		142.93752		142.76488	142.76488			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.81000		94.19000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.86000		94.14000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.08000		93.92000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.14000		93.86000		6.09000	93.91000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.32000		93.68000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.39000		93.61000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.58000		93.42000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.88000		93.12000		6.79000	93.21000			0.00	0	2,850.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.19000	92.81000		7.06000	92.94000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.35000	92.65000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.52000	92.48000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.68000	92.32000		7.56000	92.44000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.20410	9.20410		9.13010	9.13010		11.88	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.29510	9.29510		9.21970	9.21970		8.35	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.35930	9.35930		9.28320	9.28320		9.81	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35330	1.35330		1.35440	1.35440			202,995.00	150	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35350	1.35350		1.35460	1.35460			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.35380	1.35380		1.35490	1.35490			0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.46760	9.46760	0.10562	9.54360	9.54360		11.98	0.00	0	0.00
R / ¥EN	On 15/09/2014		Foreign Exchange Future	9.46220	9.46220	0.10562	9.53810	9.53810		11.78	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.95301	112.25961		6.88274	112.33617		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.22936	107.13770		7.13465	107.21725		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.67679	108.80422		7.53758	108.88602		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	8.50121	116.57800		8.40803	117.35901		9.75	186,874,534.00	1,603	48,472.00
R186	On 07/08/2014	7.60	Call	71.38000	0.07138		138.39000	0.13839	71.380	9.42	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	405.65000	0.40565		628.94000	0.62894	405.650	9.56	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	926.62000	0.92662		1,292.72000	1.29272	926.620	9.66	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	2,105.66000	2.10566		1,802.51000	1.80251	2,105.660	9.73	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	1,095.22000	1.09522		931.61000	0.93161	1,095.220	9.85	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	588.08000	0.58808		501.16000	0.50116	588.080	9.98	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	236.42000	0.23642		204.21000	0.20421	236.420	10.12	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.58448	118.33358		8.48762	119.12828		10.23	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,317.90000	1.31790		1,124.27000	1.12427	1,317.900	10.53	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.66551	114.87796		8.56490	115.68608		10.85	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	2,883.65000	2.88365		2,460.31000	2.46031	2,883.650	11.09	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	285.32814	285.32814		284.96347	284.96347			0.00	0	905.00
R197	On 06/11/2014		Bond Future	289.66001	289.66001		289.29444	289.29444			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			6.21749		102.09673		6.11410	102.13381		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.29180		228.29180		227.99458	227.99458		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.75766		231.75766		231.45972	231.45972			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			8.38394		99.65216		8.30112	100.14002		8.02	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.48025		97.23260		8.39360	97.72941		8.72	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.57701		98.74446		8.48634	99.24990		8.75	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.52978		105.30568		7.46223	105.49151		2.96	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	28.65000		0.02865		40.62000	0.04062	28.650	2.87	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.67412		102.72837		7.59916	102.91867		3.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	149.34000		0.14934		170.67000	0.17067	149.340	3.05	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	212.85000		0.21285		240.76000	0.24076	212.850	3.08	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.83140		104.32583		7.74779	104.52006		3.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	887.15000		0.88715		963.67000	0.96367	887.150	3.09	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.98402		92.11575		8.92699	92.56116			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.06664		93.50389		9.00758	93.95758			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.14862		90.95085		9.08750	91.41247			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.14992		94.12002		9.10287	94.54489			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.22696		95.53841		9.17832	95.97129			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.30324		92.76661		9.25301	93.20706			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.75038		102.02965		7.67785	102.29565		4.45	344,248,039.10	3,374	15,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	663.64000		0.66364		555.07000	0.55507	663.640	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.86864		103.56616		7.79038	103.83780		4.46	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	988.27000		0.98827		862.57000	0.86257	988.270	4.52	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.98881		101.14168		7.90427	101.41849		4.60	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			9.28639		98.41266		9.23393	98.92679			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.36421		95.46866		9.31000	95.99201			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.44159		96.95314		9.38560	97.48556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048			On 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	8.01217	97.24211	7.91932	97.63709		5.73	8,946,274.12	92	30,845.00
R207			On 06/11/2014	Bond Future	8.12066	98.70704	8.02196	99.10959		5.84	0.00	0	0.00
R207			On 05/02/2015	Bond Future	8.23146	96.60063	8.12641	97.01035		5.99	0.00	0	0.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208			On 07/08/2014	Bond Future	8.17459	95.27321	8.09181	95.67317		6.70	0.00	0	13,421.00
R208	8.28	Put	On 07/08/2014	Bond Future	785.59000	0.78559	658.06000	0.65806	785.590	6.80	0.00	0	630.00
R208			On 06/11/2014	Bond Future	8.27705	93.30996	8.18979	93.71747		7.19	0.00	0	0.00
R208	8.50	Put	On 06/11/2014	Bond Future	1,249.38000	1.24938	1,107.42000	1.10742	1,249.380	7.28	0.00	0	1,520.00
R208			On 05/02/2015	Bond Future	8.37908	94.76099	8.28711	95.17571		7.06	0.00	0	0.00
R208			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209			On 07/08/2014	Bond Future	9.10515	75.48551	9.05267	75.87480		14.42	24,985,703.81	331	25,602.00
R209			On 06/11/2014	Bond Future	9.17969	73.47596	9.12553	73.87232		15.89	0.00	0	0.00
R209	8.50	Call	On 06/11/2014	Bond Future	1,080.06000	1.08006	1,199.26000	1.19926	1,080.060	15.51	0.00	0	5,500.00
R209	8.75	Call	On 06/11/2014	Bond Future	1,638.15000	1.63815	0.00000	0.00000	1,638.150	15.64	3,603,930.00	2,200	2,200.00
R209	8.95	Call	On 06/11/2014	Bond Future	2,196.74000	2.19674	2,386.52000	2.38652	2,196.740	15.74	0.00	0	2,050.00
R209	9.00	Call	On 06/11/2014	Bond Future	2,351.97000	2.35197	2,549.74000	2.54974	2,351.970	15.77	0.00	0	1,640.00
R209	9.05	Call	On 06/11/2014	Bond Future	2,512.95000	2.51295	2,720.55000	2.72055	2,512.950	15.79	0.00	0	2,050.00
R209	9.25	Put	On 06/11/2014	Bond Future	2,706.59000	2.70659	0.00000	0.00000	2,706.590	15.89	5,954,498.00	2,200	2,200.00
R209	9.50	Put	On 06/11/2014	Bond Future	1,948.16000	1.94816	1,832.64000	1.83264	1,948.160	16.05	0.00	0	5,500.00
R209	9.58	Put	On 06/11/2014	Bond Future	1,745.07000	1.74507	1,639.65000	1.63965	1,745.070	16.10	0.00	0	907.00
R209	9.95	Put	On 06/11/2014	Bond Future	1,018.69000	1.01869	952.46000	0.95246	1,018.690	16.34	0.00	0	2,050.00
R209	10.00	Put	On 06/11/2014	Bond Future	943.88000	0.94388	881.99000	0.88199	943.880	16.37	0.00	0	1,640.00
R209	10.05	Put	On 06/11/2014	Bond Future	873.59000	0.87359	812.09000	0.81209	873.590	16.40	0.00	0	2,050.00
R209			On 05/02/2015	Bond Future	9.25222	74.61868	9.19640	75.02188		16.32	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 07/08/2014	Bond Future		170.98364	170.98364	171.15987	171.15987			0.00	0	618.00
R210		On 06/11/2014	Bond Future		171.54003	171.54003	171.72172	171.72172			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		130.55573	130.55573	130.39979	130.39979			0.00	0	390.00
R211		On 06/11/2014	Bond Future		132.53813	132.53813	132.38198	132.38198			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		134.59974	134.59974	134.14555	134.14555			0.00	0	21,797.00
R212		On 06/11/2014	Bond Future		136.64359	136.64359	136.18476	136.18476			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		8.98884	86.16817	8.93144	86.59801		12.54	155,102,706.00	1,800	24,257.00
R213		On 06/11/2014	Bond Future		9.07019	83.92493	9.01083	84.36260		13.85	0.00	0	0.00
R213		On 05/02/2015	Bond Future		9.15104	85.22986	9.08969	85.67513		14.17	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 07/08/2014	Bond Future		9.21476	76.14076	9.16224	76.54383		14.92	70,430,203.00	925	6,153.00
R214		On 06/11/2014	Bond Future		9.28999	73.99942	9.23579	74.40973		16.53	0.00	0	0.00
R214		On 06/11/2014	Bond Future	9.20	Call	2,785.23000	2.78523	2,984.33000	2.98433	2,785.230	0.00	0	2,500.00
R214		On 06/11/2014	Bond Future	9.80	Put	1,598.37000	1.59837	1,475.65000	1.47565	1,598.370	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		9.36459	75.15011	9.30869	75.56751		16.93	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 13/06/2014	Foreign Exchange Future		21,086.15000	21,086.15000	21,009.25000	21,009.25000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future		21,386.04000	21,386.04000	21,313.46000	21,313.46000			0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future		5.11670	5.11670	5.15810	5.15810		6.97	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future		5.09440	5.09440	5.13350	5.13350		8.83	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		5.07670	5.07670	5.11630	5.11630		9.97	0.00	0	0.00
Total for Derivatives :											5,349,752,391.33	436,510	4 240 994.00
<u>i-Bonds</u>													
AA02		On 28/03/2016	Spot Bond		0.00000	101.38613	0.00000	101.31881			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.34500	103.04228	7.27500	103.02324			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	99.88872	0.00000	99.81421			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.86000	103.73211	8.78500	103.92482			0.00	0	4,700,000,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	101.24598	0.00000	101.16695			0.00	100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	9.57500	101.18956		9.49000	101.50585			13,839,505,840,000.00	1,445,379,200	361,344,800.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.48715		0.00000	100.40232			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.58238		0.00000	100.49679			0.00	32,570,400	16,285,200.00
AB013	On 21/11/2018	Spot Bond	9.72500	95.55004		9.65000	95.70879			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.44500	102.27249		7.37500	102.24430			5,376,516,936,000.00	722,164,800	375,366,200.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.92785		0.00000	100.84180			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.03500	104.33028		8.96500	104.40840			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000	136.90955		1.28000	136.65391			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	268.35966		2.24000	268.22718			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.45695		0.00000	100.37462			0.00	210,000,000	70,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.41509		0.00000	100.34556			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.99983		0.00000	99.92560			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.99987		0.00000	99.92241			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.99976		0.00000	99.92016			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.33978		0.00000	101.26745			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.43900		0.00000	101.36679			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.28325		0.00000	101.20832			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.10500	105.31501		8.03500	105.27571			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.45770		0.00000	100.37166			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.85000	102.45830		7.77000	102.39585			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.00613		0.00000	101.92603			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.45888		0.00000	100.37355			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.51342		0.00000	101.42304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	101.33891		0.00000	101.25247			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	101.58229		0.00000	101.48978			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	99.83744		0.00000	101.69591			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	99.86674		0.00000	99.77754			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.29678		0.00000	102.36590			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	99.79433		0.00000	102.13515			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.94000	129.16359		2.94000	128.89953			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.03000	117.35496		4.03000	117.10113			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.78000	103.83476		4.78000	103.60129			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	106.59443		5.98000	106.18327			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.43500	113.92509		11.36500	113.91814			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	102.10695		0.00000	101.97455			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	102.07998		0.00000	101.97385			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	102.18748		0.00000	102.07576			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	102.29188		0.00000	102.17470			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.53000	113.93622		4.53000	113.68341			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	54.89956		100.00000	54.36951			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.98000	169.88338		1.98000	169.55336			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	158.99123		2.76000	158.66901			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.01000	172.02593		2.01000	174.15808			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond		7.91000	105.18050		7.91000	105.18049			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.80500	181.98084		1.80500	181.63078			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.43125	74.52263		8.36125	74.68123			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.43125	74.52263		8.36125	74.68123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		99.88192		0.00000	99.80290			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.32000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.19000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.86000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		88.70000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		88.17000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.24317		0.00000	101.22385			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.22759		0.00000	101.15100			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	7.39000		100.57553		7.31000	100.53585			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		101.45363		0.00000	101.43423			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.63500		110.25640		7.56500	110.25333			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.28773		0.00000	101.20494			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	2.55000		106.51103		2.54000	106.55769			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.52000		155.21965		2.50000	155.49901			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40500		206.66697		2.40500	206.56403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.93000	89.64538	9.79500	90.33692		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	103.65320	0.00000	103.63864		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000	0.00000	90.68000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	101.07000	0.00000	101.15000		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	106.13642	9.63000	106.02678		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	111.16000	0.00000	111.14000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.85000	104.36675	9.75500	105.03985		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.28000	88.77672	9.19500	89.14405		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	9.94500	103.67279	9.85000	104.33919		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	100.03021	0.00000	100.03872		0.00		0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000	100.90315	0.00000	100.88181		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		8.63500	106.36102		8.56500	106.48999			596,678,500,000.00	69,100,000	1,459,500,000.00
ABS11	On 09/04/2021	Spot Bond		9.28500	102.47277		9.20000	102.79708			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.29500	101.88064		7.22500	101.86071			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.20500	95.82090		9.11000	96.14448			17,047,660,000,000.00	1,852,000,000	1,059,900,000.00
ABS7	On 11/09/2026	Spot Bond		10.07000	93.49613		9.97500	94.01833			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.99500	104.52426		7.92500	104.55006			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		2.15000	133.03315		2.15000	132.80330			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.05000	272.31481		2.05000	272.18178			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		1.22000	128.90685		1.22000	128.84673			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.10000	130.28643		2.13000	129.95625			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00290		100.00000	0.00286			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	48.30363		100.00000	47.83216			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.79500	105.32152		11.72500	105.27137			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.75141		0.00000	100.64466			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.36616		100.00000	4.32401			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.77025		0.00000	100.66079			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.03687		0.00000	100.88899			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	26.02435		100.00000	25.77308			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.73257		0.00000	100.62852			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	63.43330		11.00000	63.41517			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	16.65558		100.00000	16.49477			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.93481		0.00000	99.84803			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.92803		0.00000	99.83236			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.93783		0.00000	99.85502			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.93579		0.00000	99.85029			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.93489		0.00000	99.84822			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.99207		0.00000	102.96849			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.99207		0.00000	102.96849			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.00990		0.00000	102.98618			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.93949		0.00000	99.85882			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.00990		0.00000	102.98618			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.97425		0.00000	102.95081			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.69990		0.00000	89.64392			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.94056		0.00000	99.86140			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.81924		0.00000	101.65554			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.93706		0.00000	99.85318			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.93478		0.00000	99.84822			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.93393		0.00000	99.84630			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.93558		0.00000	99.85009			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.93950		0.00000	99.85883			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.72500	100.94970		9.63000	101.32951			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.07517		0.00000	100.98774			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.75692		0.00000	101.67149			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	83.41116		0.00000	83.35098			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	165.84492		0.00000	164.91256			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	165.88671		0.00000	164.95362			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.93776		0.00000	99.85495			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.57910		0.00000	100.50007			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.57910		0.00000	100.50007			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.44655		0.00000	100.36604			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.93980		0.00000	99.85967			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.94030		0.00000	99.86081			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.98219		0.00000	100.90403			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.31979		0.00000	100.23497			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.98261		0.00000	100.90456			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.96742		0.00000	102.94411			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.55282		0.00000	103.53010			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	99.97984		0.00000	99.90054			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.88862		0.00000	101.81089			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.52209		0.00000	99.77080			0.00	18,700,000,000	9,700,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.93753		0.00000	99.85440			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	99.93905		0.00000	99.85763			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.94558		0.00000	99.87276			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.94695		0.00000	99.87596			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.94430		0.00000	99.86975			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.93921		0.00000	99.85801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	0.00000	99.94204		0.00000	99.86460			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.94534		0.00000	99.87220			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.94446		0.00000	99.87013			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.44225		10.23000	102.33122			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.94339		0.00000	99.86788			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.94494		0.00000	99.87126			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	123.27435		0.00000	123.27435			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.80000	99.92118		9.72500	100.10852			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	99.93938		0.00000	99.85850			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.47415		1.75000	113.25642			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	99.94454		0.00000	99.87032			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.94419		0.00000	99.86975			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	99.83042		0.00000	99.80927			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	99.82496		0.00000	99.80313			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	99.83589		0.00000	99.81541			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	99.82606		0.00000	99.80435			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.54048		0.00000	100.46714			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.90984		0.00000	101.83214			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.87546		0.00000	101.80303			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	99.82388		0.00000	99.80190			0.00	0	600,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.06246		0.00000	101.04188			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	99.82606		0.00000	99.80435			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.94073		0.00000	99.86173			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.93711		0.00000	99.85355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	99.93604		0.00000	99.85109			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.94478		0.00000	99.87110			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	99.94357		0.00000	99.86827			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.93588		0.00000	99.85060			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.93588		0.00000	99.85060			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.80750		0.00000	99.78348			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.82933		0.00000	99.80804			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.93207		0.00000	99.84154			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.15686		0.00000	102.13508			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.80750		0.00000	99.78348			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.54067		0.00000	92.52236			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.93451		0.00000	99.84741			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.81622		0.00000	99.79331			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	120.34267		0.00000	119.67928			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	121.20798		0.00000	120.53968			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.84025		0.00000	99.82032			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.84179		0.00000	99.82205			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.52462		0.00000	100.45046			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.83763		0.00000	99.81737			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.83698		0.00000	99.81664			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.83042		0.00000	99.80927			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.84003		0.00000	99.82007			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.84025		0.00000	99.82032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000	99.93852		0.00000	99.85668			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.77416		0.00000	100.68586			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.05510		0.00000	100.96740			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.76623		0.00000	101.74973			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	99.86007		100.00000	98.82256			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.43481		100.00000	14.29544			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.42513		0.00000	100.40573			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.46905		0.00000	100.44764			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.49827		0.00000	100.47552			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.11829		0.00000	101.03897			0.00	1,600,000,000	800,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.23260		0.00000	101.14503			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.38491		0.00000	101.28634			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.98475		0.00000	100.96514			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.37000	98.05654		8.30000	98.08411			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.27487		0.00000	101.24945			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.48724		0.00000	101.45754			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.78000	101.40592		8.70500	101.59714			185,258,000,000.00	21,100,000	21,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.54500	114.09009		9.45000	114.58341			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	96.79304		100.00000	95.48060			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.44500	108.37017		7.37500	108.40073			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	92.53074		100.00000	91.62135			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.67000	97.82173		9.58500	98.24959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.00564	100.00000	12.89088				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.33500		97.91311	10.27500	98.26275				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.77000		160.25403	2.75000	160.28074				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.06093	0.00000	100.04061				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.10441	0.00000	100.08699				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.20061	0.00000	100.12756				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.11126	0.00000	101.09293				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.68514	0.00000	101.66666				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.40641	0.00000	100.37922				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.94414	0.00000	99.86976				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		99.83589	0.00000	99.81541				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.91837	0.00000	99.80973				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.19263	0.00000	100.09622				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		104.61000	0.00000	104.69000				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		100.17112	0.00000	100.08548				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.08741	0.00000	100.01747				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond	0.00000	99.85118	0.00000	99.83261				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.85336	0.00000	99.83506				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.59046	0.00000	101.51162				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.27000	103.87611	9.19500	104.03803				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.67794	0.00000	101.60753				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.09473	0.00000	102.01844				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.41943	0.00000	101.34624				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.83012	0.00000	100.75260				0.00	0	2,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.61065	0.00000	100.52994				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.85500	98.91989	9.77000	99.21345				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.60000	107.31826	7.53000	107.31941				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.73633	0.00000	101.64542				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.58085	0.00000	101.49825				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.83000	102.02319	7.75000	101.96191				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.18500	104.14098	9.11500	104.23746				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.23641	103.82698	11.18667	103.74550				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.16303	102.64860	11.12741	102.54760				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.21163	102.59415	11.17271	102.49521				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.24016	0.00000	102.12566				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.25686	102.49940	11.21533	102.40574				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.12865	101.51694	12.06051	101.57780				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.29341	0.00000	102.17612				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.29341	0.00000	102.17612				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.29348	0.00000	102.17619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.48641	101.92783		11.43667	101.84505			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.40452	102.53501		11.35535	102.45134			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.16303	102.64860		11.12741	102.54760			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.35357	102.63286		11.30368	102.55687			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.53562	102.04195		10.46591	102.00333			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.17632		0.00000	102.06516			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.16381		0.00000	102.04960			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.16381		0.00000	102.04960			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	102.04711		0.00000	101.93912			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		10.82929	101.78183		10.82719	101.66575			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.96000	100.02162		11.89000	100.16396			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	102.10016		0.00000	101.98934			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.88500	97.56791		11.81500	97.72059			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	101.97413		0.00000	101.87355			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.85687		9.28000	101.83120			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.99138		0.00000	101.96330			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.67000	100.25762		11.59500	100.33928			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.93196		0.00000	101.90474			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.98148		0.00000	101.95355			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.98148		0.00000	101.95355			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.90819		0.00000	101.88130			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.13344		0.00000	102.02452			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.89510		0.00000	101.82414			0.00	0	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	102.13344		0.00000	102.02452			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.91215		0.00000	101.88521			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	102.05928		0.00000	101.95425			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	102.13354		0.00000	102.02462			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.53758		0.00000	101.45976			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.23641	104.45086		14.18667	104.33484			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.49882	102.98222		15.43660	102.94019			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.38989	102.82447		14.34075	102.72959			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.62409		0.00000	102.58696			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.62409		0.00000	102.58696			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.62409		0.00000	102.58696			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.72277		0.00000	102.68421			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.27832		0.00000	102.24615			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	17.19754		100.00000	17.06740			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.62951		100.00000	22.40863			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.59539		100.00000	20.39437			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.71321		100.00000	12.58912			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.71761		100.00000	12.59482			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.37087		100.00000	15.22084			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.31859		100.00000	13.18860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond		0.00000	101.06181		0.00000	100.99235			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.03973		0.00000	100.96584			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.80634		100.00000	7.65303			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.80634		100.00000	7.65303			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	90.79602		100.00000	89.90148			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	85.28037		100.00000	84.49074			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	82.02247		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.95000	178.49259		1.95000	178.14601			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.46500	142.21724		8.37000	143.99363			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.46500	142.58917		8.37000	144.35326			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.85000	95.55220		8.75500	96.18520			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.17064		0.00000	100.08555			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	99.94272		0.00000	101.70898			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.27000	97.89759		8.19500	98.04635			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.87175		0.00000	101.79755			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.11029		0.00000	101.03145			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.13314		0.00000	101.05266			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.20930		0.00000	101.12332			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.28542		0.00000	101.19394			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.49811		0.00000	101.39122			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.43518		100.00000	15.28453			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.91209		0.00000	100.83647			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.95769		0.00000	100.87823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.97722		0.00000	100.89612			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.98373		0.00000	100.90209			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.06183		0.00000	100.97361			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.16588		0.00000	101.06888			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.09827		100.00000	14.95090			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.09827		100.00000	14.95090			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00009		0.00000	99.92907			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00013		0.00000	99.92320			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00015		0.00000	99.92160			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.73500	102.37996		8.66500	102.45358			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00019		0.00000	99.91680			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00015		0.00000	99.90818			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.63171		100.00000	10.68546			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.63171		100.00000	10.68546			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.32000	104.19294		6.24000	104.13366			884,800,000,000.00	140,000,000	140,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.03910		0.00000	100.96365			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	99.05578		0.00000	99.03829			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.52759		0.00000	98.51006			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.80621		0.00000	97.78880			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.47297		0.00000	100.40370			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.54942		0.00000	100.46872			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.37932		0.00000	100.36200			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.39872		0.00000	100.38052			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.43393		0.00000	100.41412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.57978	0.00000	100.55329				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.01242	0.00000	100.86240				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.06084	100.00000	44.62578				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	21.23013	100.00000	21.02291				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	99.89941	0.00000	99.87932				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.60603	0.00000	100.52317				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.65000	103.50626	7.57000	103.45326				114,750,000,000.00	15,000,000	15,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.83500	110.57276	9.76500	110.61178				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.45525	0.00000	101.33633				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.48500	102.92894	9.41500	102.94589				1,141,994,000,000.00	120,400,000	679,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.58000	102.28002	11.50500	102.39967				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.29137	0.00000	101.17905				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.83000	103.33229	11.75500	103.46200				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.75986	0.00000	100.67820				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.72500	100.04501	9.65500	100.11609				397,752,500,000.00	40,900,000	40,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.70263	0.00000	100.59055				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.27000	98.90148	12.19500	99.04587				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.95330	0.00000	100.87059				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.99986	0.00000	99.89302				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.83742	0.00000	100.75791				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.60500	91.90609	10.52000	92.14838				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.29500	112.95792	10.20000	113.43413				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.14500	109.25128	10.05000	109.76044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.47500	114.02481		9.38000	114.59385			21,325,026,240,000.00	2,250,662,400	562,665,600.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.24130		0.00000	100.12078			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.08500	102.55422		12.01500	102.53356			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.70413		0.00000	100.67968			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.72923		0.00000	102.18824			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.00979		0.00000	100.89485			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.10520		0.00000	101.95422			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.40778		0.00000	102.23474			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.27053		0.00000	100.17192			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.35184		0.00000	100.25868			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.00991		0.00000	100.86591			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.99942		0.00000	100.85694			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.05484		0.00000	100.90436			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.78204		0.00000	100.69071			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.93786		0.00000	99.85504			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.00804		0.00000	100.93766			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00020		0.00000	99.89859			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.65505		10.11000	104.54106			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00020		0.00000	99.89859			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.42839		0.00000	101.34771			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	118.60082		2.76000	118.36006			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	118.56530		3.14000	118.31995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	102.42346		8.25000	102.33350			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00020		0.00000	99.89859			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00020		0.00000	99.89859			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.14907		3.10000	117.90552			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.93644		2.40000	117.70216			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.91068		0.00000	99.79218			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.44149		0.00000	101.37292			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.23460		0.00000	101.15756			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.69500	101.03739		8.62500	101.08902			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.56325		0.00000	101.49259			0.00	0	6,300,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.54187		0.00000	101.47221			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.05412		0.00000	101.03312			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.17124		0.00000	101.08801			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.74500	101.14233		8.67500	101.19384			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.74500	101.14233		8.67500	101.19384			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.59229			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.07515			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.79500	99.93469		8.72500	99.99413			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.93623		0.00000	99.85127			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.92922		0.00000	99.83505			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.18001		0.00000	101.10311			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.18001		0.00000	101.10311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539	99.18337		100.17539	98.11504			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00026		0.00000	99.89063			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.68296		0.00000	100.60340			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.93545		0.00000	99.84926			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.44098		0.00000	100.36158			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.46881		0.00000	100.38432			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.89355		9.35000	102.78971			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.89355		9.35000	102.78971			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.44092		0.00000	100.36152			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.44210		0.00000	100.36249			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	100.71701		0.00000	100.58712			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00009		0.00000	99.92789			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.70347		0.00000	100.57606			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.19170		0.00000	101.89399			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.19170		0.00000	101.89399			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.19170		0.00000	101.89399			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.19170		0.00000	101.89399			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.19170		0.00000	101.89399			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.24683		0.00000	101.99320			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.33780		0.00000	102.15240			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.46112		0.00000	102.27627			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.46112		0.00000	102.27627			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.46112		0.00000	102.27627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.46112	0.00000	102.27627				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.33622	0.00000	102.16282				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.60000	102.33647	9.52500	102.51573				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.45764	0.00000	100.43849				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.48639	0.00000	101.46588				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.92695	0.00000	99.82969				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.51006	0.00000	100.47992				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.27966	0.00000	100.25918				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.28107	0.00000	100.26072				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.41473	0.00000	100.33755				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.52581	0.00000	100.44565				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.52999	0.00000	100.43432				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.62659	0.00000	100.55047				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.81805	0.00000	102.74016				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.16750	0.00000	100.08404				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.88842	0.00000	99.81369				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.81508	0.00000	101.50684				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.83807	0.00000	99.81786				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.81296	0.00000	99.78962				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.81296	0.00000	99.78962				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.81296	0.00000	99.78962				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.81296	0.00000	99.78962				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.19387	0.00000	101.11222				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000	100.93541	0.00000	100.85350		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.05376	0.00000	102.14308		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	99.79395	0.00000	101.88220		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	102.03361	0.00000	104.10726		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	101.83575	0.00000	101.74240		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	99.79637	0.00000	101.86063		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	101.70331	0.00000	101.60884		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	99.93159	0.00000	99.84053		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	101.83580	0.00000	101.74244		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	101.83580	0.00000	101.74244		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	101.71395	0.00000	101.68981		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	124.12478	0.00000	124.12478		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	101.41686	0.00000	101.33240		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	124.94544	0.00000	124.94544		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	123.51037	0.00000	123.51037		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	124.40585	0.00000	124.40585		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	120.67461	0.00000	120.67461		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	121.09349	0.00000	121.09349		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.66712	0.00000	100.64397		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	11.21000	91.91910	11.12500	92.23963		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.73000	93.43456	11.64500	93.75020		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	101.63461	0.00000	101.61160		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	99.80488	0.00000	99.78053		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.65168	0.00000	100.62907		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	101.03163	0.00000	101.01024			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.99536	0.00000	100.97184			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.13026	8.80500	101.03558			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	99.82933	0.00000	99.80804			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.69133	0.00000	102.66937			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.76685	0.00000	117.76685			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	99.82126	0.00000	99.79896			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	99.81798	0.00000	99.79527			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	99.80532	0.00000	99.78103			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.85147	0.00000	101.82857			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.59193	0.00000	102.55983			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.59193	0.00000	102.55983			0.00	140,000,000	70,000,000.00
CLN331		On 20/06/2017	Spot Bond	0.00000	102.59193	0.00000	102.55983			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	99.92817	0.00000	99.83251			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	99.89482	0.00000	99.82439			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	101.01125	0.00000	100.93956			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.63461	0.00000	101.61160			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	106.88199	0.00000	106.88199			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	106.97322	0.00000	106.97322			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	101.52327	0.00000	101.50371			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.94747	0.00000	100.92560			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	99.77323	0.00000	99.74495			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.64453	0.00000	101.62138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond	0.00000	99.90771	0.00000	99.78513		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	99.92470	0.00000	99.82476		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	99.94358	0.00000	99.86829		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	99.81142	0.00000	99.78790		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.93802	0.00000	100.91637		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.63546	0.00000	100.61477		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	101.51236	0.00000	101.49294		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	101.59493	0.00000	101.57248		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.99123	0.00000	100.91070		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.44755	0.00000	100.42111		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.44755	0.00000	100.42111		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.30302	0.00000	100.28276		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	99.74203	0.00000	99.70988		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	100.48108	0.00000	100.45266		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.46544	0.00000	100.43794		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.91495	0.00000	100.89333		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	101.02503	0.00000	101.00378		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	99.84507	0.00000	99.82572		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.51765	10.55000	102.40315		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.39000	103.48498	10.25500	104.19780		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	101.70944	0.00000	101.68830		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.93335	0.00000	100.90773		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.53000	105.58431	12.39500	106.21152		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond	0.00000	100.97276	0.00000	100.94605				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.56000	105.33760	12.42500	105.92034				0.00	0	30,000,000.00
CLN368	On 26/07/2022	Spot Bond	10.99000	104.71110	10.85500	105.29299				0.00	0	20,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.97276	0.00000	100.94605				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.97819	0.00000	100.95560				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.79221	0.00000	99.76630				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.80902	0.00000	99.78520				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.38776	0.00000	101.36327				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.82933	0.00000	99.80804				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.20156	0.00000	101.17763				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.90500	101.66186	9.82000	101.94664				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.55230	0.00000	101.43381				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.81077	0.00000	99.78716				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.12846	7.01000	39.12119				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	150.79515	0.00000	152.39760				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	8.85000	133.88691	8.75500	134.50880				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.46500	142.21724	8.37000	143.99363				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.46500	142.58917	8.37000	144.35326				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.59949	0.00000	90.54206				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.51912	0.00000	90.46119				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.49976	0.00000	101.41084				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.49976	0.00000	101.41084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.93538		0.00000	99.84935			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.93998		0.00000	99.85996			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.93913		0.00000	99.85794			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.38558		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.82606		0.00000	99.80435			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.03163		0.00000	101.01024			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.84223		0.00000	99.82254			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.83371		0.00000	99.81295			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.83480		0.00000	99.81418			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.51569		0.00000	100.42251			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.43983		0.00000	101.34835			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.24500	105.99625		9.17500	105.97367			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.18500	99.68526		9.11500	99.81591			16,024,026,084,000.00	1,744,586,400	2,896,146,600.00
COJ05	On 05/06/2023	Spot Bond	10.51500	110.05111		10.43000	110.44761			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.59500	103.25279		8.52500	103.25588			85,950,000,000,000.00	10,000,000,000	10,000,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.10500	105.73772		10.02000	106.04437			3,035,542,000,000.00	300,400,000	75,100,000.00
COJG01	On 09/06/2024	Spot Bond	10.17000	100.27906		10.08500	100.69805			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.52000	93.87542		10.43500	94.22667			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.19500	95.14657		11.10000	95.66264			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.19500	88.18907		11.10000	88.69044			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.56204		0.00000	100.48549			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.41478		0.00000	100.33242			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.30524		0.00000	100.22451			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.90525		0.00000	100.82687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		11.42500	102.53562		11.34000	102.96604			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.35578		100.00000	11.24614			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.96055		0.00000	100.88931			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.46000	96.96998		8.39000	97.07514			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.27837		0.00000	100.26195			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.14716		0.00000	100.13078			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.36048		0.00000	100.34403			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	71.36992		100.00000	70.83431			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.15930		0.00000	100.07958			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.63103		0.00000	100.61397			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	101.88183		0.00000	101.84856			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	99.77366		0.00000	99.74544			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	101.83743		0.00000	101.70040			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	102.10226		0.00000	101.99007			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.20448		0.00000	102.08673			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.47500	113.78802		7.40500	113.83624			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.74500	106.46041		8.65000	106.78578		13,329,129,000,000.00	1,524,200,000	4,565,200,000.00	
DV23	On 27/02/2023	Spot Bond		9.27000	107.30540		9.18500	107.71441		10,038,052,872,000.00	1,082,853,600	4,367,363,400.00	
DV24	On 18/02/2024	Spot Bond		9.38000	105.10334		9.29500	105.53915			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.88500	104.93961		9.82500	105.29486			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.13825		0.00000	100.06911			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.52760		0.00000	100.45562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	99.98310		0.00000	99.91568			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.39500	129.10663		8.30000	129.50671			1,210,559,000,000.00	144,200,000	2,072,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.82615		0.00000	102.69665			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	135.32368		0.10000	135.08840			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	122.09378		1.93000	122.14323			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	109.61531		1.94000	109.69398			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10500	108.75479		2.08500	108.83210			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10500	100.66684		2.10500	100.46993			8,420,000,000,000.00	4,000,000,000	4,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.00500	106.55446		9.92000	106.82914			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.85500	107.00760		9.77000	107.31993			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.24500	99.98478		10.15000	100.45612			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.57500	94.34165		10.51500	94.49389			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.73500	101.27486		10.67500	101.52640			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.57483		0.00000	100.49632			0.00	0	400,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.25951		0.00000	100.23950			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.06591		0.00000	100.00001			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.71518		0.00000	100.64398			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.42229		0.00000	100.40462			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.42549		0.00000	100.40769			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	66.66671		100.00000	66.66668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ205U	On 10/09/2014	Spot Bond	100.00000		81.11111	100.00000	80.39648				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		77.81461	100.00000	77.17809				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		86.28842	100.00000	85.48009				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		93.83033	100.00000	92.87532				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		54.26191	100.00000	53.58743			1,300,000,000,000,000.00	13,000,000,000	13,000,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		129.10904	3.00000	128.84416				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.65500		107.15196	11.58500	107.08601				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.91652	0.00000	102.82879				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.15621	0.00000	101.06330				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.94080	0.00000	101.85094				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.25000		96.67633	10.17500	96.79644				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.57084	0.00000	101.48624				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.31536	0.00000	100.29427				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.66147	0.00000	100.57102				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.61050	0.00000	100.52712				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.48965	0.00000	100.46915				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.67319	0.00000	100.58111				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.53756	0.00000	100.51505				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.56732	0.00000	100.48993				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.58309	0.00000	100.50352				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.45443	0.00000	100.43542				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.47365	0.00000	100.45383				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.45059	0.00000	100.43174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.46661	0.00000	100.44708				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05500	103.07969	6.98500	103.08232				0.00	0	500,000,000.00
ES18	On 20/04/2018	Spot Bond	8.01000	105.47807	7.93500	105.63864			474,993,000,000.00	59,300,000	7,533,900,000.00	
ES23	On 25/01/2023	Spot Bond	8.82000	110.94505	8.73500	111.36981			25,169,683,392,000.00	2,853,705,600	12,197,935,200.00	
ES26	On 02/04/2026	Spot Bond	9.05500	92.98471	8.96000	93.53796			11,243,593,500,000.00	1,241,700,000	11,036,400,000.00	
ES33	On 15/09/2033	Spot Bond	9.74500	82.54738	9.68000	82.93955			26,145,811,612,000.00	2,682,997,600	26,652,949,400.00	
ES42	On 25/04/2042	Spot Bond	9.94500	87.65287	9.90500	87.89223			541,008,000,000,000.00	54,400,000,000	36,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.59832	0.00000	100.51655				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.61781	0.00000	100.53332				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.45120	0.00000	100.36996				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.21742	0.00000	101.13805				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.82657	0.00000	101.59087				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.36639	0.00000	100.29379				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.23625	0.00000	101.16407				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.70967	0.00000	101.69129				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.45796	100.00000	11.34733				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.15057	100.00000	11.04292				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.90010	0.00000	99.88014				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.89600	0.00000	99.87522				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.88780	0.00000	99.86539				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.87960	0.00000	99.85556				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.89500	102.75306	6.82500	102.69496			13,117,119,708,000.00	1,902,410,400	1,025,602,600.00	
FRB05	On 21/12/2018	Spot Bond	9.67000	95.71183	9.59500	95.87545			14,887,932,000,000.00	1,539,600,000	384,900,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.12406	0.00000	100.00572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.12399	0.00000	100.00565				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.12969	0.00000	101.04477				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.41586	0.00000	103.42531				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.33083	0.00000	100.24305				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.33648	0.00000	100.24719				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.60500	97.47468	10.52000	97.76941				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.47000	101.69870	11.39500	107.82194			2,950,084,000,000.00		257,200,000	64,300,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.43999	0.00000	100.51367				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.40120	2.23000	129.07318				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	271.68572	2.08000	271.55276				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	109.46190	2.25000	109.51110				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.50000	155.57690	2.48000	155.85709				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29500	210.01730	2.29500	209.91331				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.90500	109.92580	7.83500	109.91951				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90200	60.53383	7.90300	60.51878				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.22435	9.47500	38.21346				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.92918	9.71000	36.91833				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	61.26567	100.00000	60.80205				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.69169	0.00000	100.56643				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.67283	0.00000	100.55103				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.67283	0.00000	100.55103				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.24203	0.00000	100.21508				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.66163	0.00000	100.54188				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	99.92736	0.00000	102.15190		0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00023	0.00000	99.89402		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	99.93792	0.00000	101.84975		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	99.93125	0.00000	102.04035		0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	102.39101	0.00000	102.37471		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00022	0.00000	99.89562		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	102.00244	0.00000	101.97790		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	101.90385	0.00000	101.88053		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	99.92157	0.00000	99.81718		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	101.96804	0.00000	101.94393		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	102.09872	0.00000	102.07299		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	102.60962		0.00000	102.57751			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.52946		0.00000	102.49836			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.73802		100.09221	16.70570			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.77772		0.00000	101.75595			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.91988		0.00000	114.08812			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.92741		0.00000	102.14232			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.91825		0.00000	102.40729			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.61974		0.00000	100.50765			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.05021		0.00000	106.00518			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.93278		0.00000	101.99376			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	99.93200		0.00000	102.01704			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.93844		0.00000	101.83343			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.86486		0.00000	101.84203			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.47221		0.00000	102.44183			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.83047		0.00000	101.80805			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.58488		13.22500	55.66314			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.72038		0.00000	101.69932			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.72267		0.00000	101.70159			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.91214		0.00000	102.59352			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.80524		0.00000	101.78314			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50500	97.41041		3.49500	97.44949			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.88780		0.00000	101.86467			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.88780		0.00000	101.86467			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.42355		0.00000	102.40063			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.63461		0.00000	101.61160			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.88643		0.00000	99.86374			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.37184		0.00000	99.15544			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.77313		0.00000	101.75142			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.72955		0.00000	101.70839			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.92350		0.00000	100.89814			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.04141		0.00000	102.01639			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.62884		0.00000	100.60836			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.91364		0.00000	100.88855			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.05016		0.00000	101.02592			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.35767		0.00000	102.32872			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.84652		0.00000	101.82391			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.35538		0.00000	102.32645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	101.70891	0.00000	101.68799				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.62525	0.00000	100.58825				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.86486	0.00000	101.84203				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.86486	0.00000	101.84203				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00014	0.00000	99.92913				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.50809	0.00000	101.42938				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.59531	0.00000	101.51194				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.32546	0.00000	101.24937				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.32546	0.00000	101.24937				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.52951	0.00000	101.50541				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.31137	0.00000	101.23478				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.30572	0.00000	101.22946				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.29216	0.00000	101.21562				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.29587	0.00000	101.21910				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.30041	0.00000	101.21553				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.17592	0.00000	101.09930				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.30041	0.00000	101.21553				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.17093	0.00000	101.09465				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.91688	0.00000	100.82972				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.87407	8.75000	100.85034				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.46177	0.00000	100.43968				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.29293	0.00000	101.20088				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	99.93249	0.00000	102.00068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000	99.93293	0.00000	101.98910		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.15487	0.00000	100.01894		0.00		0	0.00	
FRC57	On 20/06/2014	Spot Bond	0.00000	99.94328	0.00000	101.69872		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	101.07120	0.00000	100.98409		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.44000	118.97734	3.47000	118.67469		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	99.93163	0.00000	102.02628		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	99.93089	0.00000	102.04720		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.42000	119.13765	3.45000	118.83460		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.56000	125.15691	1.56000	124.79637		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.44000	118.97734	3.47000	118.67469		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.54000	124.68686	2.54000	124.62420		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.61000	129.90603	2.61000	129.51706		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	101.20680	0.00000	101.10851		0.00		0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	96.54129	0.00000	96.24190		0.00		0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00031	0.00000	99.88321		0.00		0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00032	0.00000	99.88110		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	99.94110	0.00000	101.75669		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	99.93216	0.00000	102.01238		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	105.05208	0.00000	105.03537		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	99.92011	0.00000	102.35626		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	99.92320	0.00000	102.26797		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.91760	0.00000	101.89411		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00025	0.00000	99.89169		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.91531	0.00000	101.89185		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	104.40351		0.00000	104.37618			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	92.72428		0.00000	92.42574			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	100.00011		0.00000	99.93179			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.59502		100.00000	10.23037			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	21.80137		100.00000	21.59088			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.68000	146.80145		4.68000	146.47415			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.42787		0.00000	101.36453			0.00	0	16,400,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.78951		0.00000	101.72162			0.00	800,000,000	400,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.97200		0.00000	102.90222			0.00	0	40,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.82182		0.00000	102.74995			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.44540		0.00000	102.37275			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.79232		0.00000	101.71844			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	101.54373		0.00000	101.52484			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.92335			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		96.35720	96.35720		0.00000	95.46667			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.42500	131.39847		2.42500	131.33285			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.06894		0.00000	100.99308			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.41759		10.38000	101.38904			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.41759		10.38000	101.38904			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.72639		0.00000	100.70963			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.00718		0.00000	100.98338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	2.56500		106.09795		2.56500	106.04455			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		200.74098		2.60500	200.63991			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53500		106.66930		2.53500	106.61571			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.22175		0.00000	101.15726			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		199.87007		2.63500	199.76926			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.11344		0.00000	101.08772			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36000		108.43407		2.35000	108.48239			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.25000		111.72004		2.25000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.59000		261.25183		2.59000	261.12038			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		271.47640		2.09000	271.34349			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000		256.89922		2.81000	256.76843			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		126.18514		2.60000	125.86493			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.00461		0.00000	100.92299			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		126.61258		2.13000	126.10648			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.20645		0.00000	101.12069			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.46699		0.00000	101.38410			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.89248		0.00000	100.80971			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40500		106.32587		2.40500	106.11414			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.15279		104.97509	16.97987			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.94792		101.07593	20.74373			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.03215		100.44759	12.29399			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.96428			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.01633		100.76967	17.84119			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.12500		113.76806		2.12500	113.54527			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	2.22000		109.87611		2.21000	109.92566			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.45455		0.00000	98.45345			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000		109.56529		2.24000	109.61458			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.46064		0.00000	100.36907			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		338.70743		2.29000	338.53973			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.25034		0.00000	101.23429			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.85584		0.00000	100.77024			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.80810		0.00000	100.72748			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.76923		0.00000	100.69237			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.43854		0.00000	100.35565			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.26767		0.00000	100.24850			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.44324		0.00000	101.35892			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.86000		102.99331		5.89000	102.92133			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.80500		103.62480		6.80500	103.54945			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.77500		102.47978		7.70500	102.53786			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.18500		103.03183		8.11500	103.14008			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.38000		108.62927		8.30500	108.78439			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.93500		101.06679		8.84000	101.37392		14,324,592,000,000.00	1,603,200,000	1,550,800,000.00	
FRX20	On 01/10/2020	Spot Bond	9.13500		100.00552		9.05000	100.30504			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.73000		90.70735		9.59500	91.41033			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.85500		105.96904		9.76000	106.49720		5,692,248,000,000.00	577,600,000	144,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.12500	97.63090	10.03000	98.16835				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.37500	96.14344	10.29500	96.63451				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.59000	77.93462	10.53500	78.24113				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	99.95008	0.00000	101.50097				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.94808	0.00000	101.55913				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.94727	0.00000	101.58239				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.94519	0.00000	101.64048				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.94193	0.00000	101.73346				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.93948	0.00000	101.80319				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.92888	0.00000	102.10532				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.47541	0.00000	100.40832				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.50044	0.00000	100.42975				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.52305	0.00000	100.44911				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.52838	0.00000	100.45368				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.54348	0.00000	100.46660				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.56615	0.00000	100.48602				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.58504	0.00000	100.50219				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.66804	0.00000	100.57324				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.64688	0.00000	101.56699				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.39798	0.00000	101.31514				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.53500	101.58973	9.46500	101.65660				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	100.62205	0.00000	100.60568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA311	On 17/06/2014	Spot Bond		0.00000	99.91802		0.00000	99.90163			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.25058		0.00000	99.23429			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	100.89390		0.00000	100.87498			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.91331		0.00000	100.89398			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.95080		0.00000	100.93068			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.99733		0.00000	100.97621			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.06187		0.00000	101.03938			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	100.16120		0.00000	100.08085			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.48213		0.00000	101.40887			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.24265		0.00000	101.16384			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.33500		0.00000	101.26687			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.48221		0.00000	101.41229			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.02450		0.00000	100.03686			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.57134		0.00000	100.48738			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	100.39578		0.00000	100.32463			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.28640		0.00000	100.26846			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	99.87851		0.00000	99.79734			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.29520		0.00000	101.19765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	101.55206		0.00000	101.47900			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.07398		0.00000	99.99988			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.91090		0.00000	100.83191			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.92275		0.00000	100.84284			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.78838		0.00000	100.77196			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.57390		0.00000	100.55751			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.14091		0.00000	101.05988			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.26952	99.04326		8.20093	99.07577			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	101.19426		0.00000	101.10938			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.62207	104.41639		8.55355	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	101.26283		0.00000	101.17299			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.07212	104.41639		9.00367	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	101.34659		0.00000	101.25071			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	101.27054		0.00000	101.18764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond		0.00000	101.40569		0.00000	101.31641			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.45701		0.00000	101.36441			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.62210		0.00000	100.53709			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	103.25172		9.89000	103.14164			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.48500	109.61562		8.39000	109.98015			18,214,749,500,000.00	2,146,700,000	6,568,400,000.00
HWAY23	On 07/12/2023	Spot Bond		1.88000	275.91266		1.88000	275.77912			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.88000	282.18928		1.88000	282.05272			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.70500	99.48855		9.65000	99.85369			271,740,000,000.00	28,000,000	6,563,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.62500	100.11947		9.57000	100.49732			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	62.61807		100.00000	62.01349			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	16.25646		100.00000	16.09951			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	94.34448		100.00000	93.08235			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	43.58010		100.00000	43.15473			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	22.24534		100.00000	22.02821			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.36495		100.00000	14.22626			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	64.84966		100.00000	65.76499			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.61000	116.69417		1.60000	116.58276			4,508,000,000,000.00	2,800,000,000	83,573,719,300.00
I2038	On 31/01/2038	Spot Bond		1.80500	122.08292		1.80500	121.84781			0.00	0	94,631,193,500.00
I2046	On 31/03/2046	Spot Bond		1.92000	120.22531		1.92000	119.99254			34,560,000,000.00	18,000,000	03,807,000,000.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.21093		2.02500	126.18906			2,000,000,000,000.00	1,000,000,000	43,610,073,200.00
IBC01	On 16/03/2015	Spot Bond		0.00000	94.05000		0.00000	93.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.79500	104.49824		7.72500	104.46230			0.00	0	595,500,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.70930		0.00000	100.63880			0.00	202,500,000	67,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000	101.93371		0.00000	101.85534			0.00	1,500,000,000	1,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.29500	104.34139		8.22500	104.36319			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.43500	107.43149		8.36500	107.56366			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.55162		0.00000	100.47640			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	117.80248		4.53000	117.54104			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.11500	103.00302		8.04500	103.05054			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.79943		0.00000	100.72541			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.84607		0.00000	100.76768			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	128.38615		1.38000	128.32570			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	129.66604		2.20000	129.33738			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.83363		0.00000	101.76422			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.74553		0.00000	102.67269			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.55500	102.46589		8.48500	102.59678			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.42919		0.00000	100.36221			0.00	200,000,000	100,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.61915		0.00000	101.55087			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.62723		0.00000	100.55202			0.00	1,000,000,000	500,000,000.00
IBL45	On 21/12/2018	Spot Bond	9.10000	95.91731		9.02500	96.09024			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.58500	93.14374		9.49000	93.42709			177,322,500,000.00	18,500,000	18,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.37598		0.00000	100.30876			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.63500	97.37496		8.56500	97.50267			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.63500	100.94024		9.54000	101.26265			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.88583		0.00000	100.81238			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.91194		0.00000	100.83630			0.00	0	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	8.05500	101.18896		7.98500	101.23429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.88000		100.44299		8.80500	100.59781			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.00952		0.00000	100.92566			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.64623		0.00000	100.57322			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.20500		103.63859		8.13500	103.71240			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.84000		104.42136		8.76500	104.60714			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.02000		104.80538		9.93500	105.21837			0.00	0	41,950,000,000.00
IBL61	On 31/03/2019	Spot Bond	0.00000		101.46285		0.00000	101.38892			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.99700		0.00000	100.92362			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00433		100.00000	0.00429			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.02620		0.00000	100.95340			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.07199		0.00000	100.99589			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.25500		96.93705		9.17000	97.23316			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.79928		5.00000	100.74488			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.79928		5.00000	100.74488			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.88657		5.00000	101.83099			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.79928		5.00000	100.74488			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.02767		4.00000	100.98418			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		102.52644		0.00000	102.50058			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		102.44258		0.00000	102.41732			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		101.85271		0.00000	101.82661			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.95528		9.20000	107.84921			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.69749		0.00000	101.61135			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.69749		0.00000	101.61135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000	100.66152		0.00000	100.57107			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.34645		100.00000	7.27552			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.00429		0.00000	100.93175			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.68190		0.00000	100.66367			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.55859		0.00000	100.54041			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.79500	101.61882		9.72500	101.56300			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.30668		0.00000	100.28859			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.03386		0.00000	100.01693			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.42670		0.00000	100.32052			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.28320		100.00000	9.19357			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	100.48479		100.00000	99.42146			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	94.07216		100.00000	93.11224			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	80.93126		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IN427U	On 01/07/2014	Spot Bond	100.00000	97.73068		100.00000	96.70999			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	95.96427		100.00000	94.98002			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	94.25498		100.00000	98.41270			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	96.12403		100.00000	94.62575			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	92.53842		100.00000	89.89447			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	88.25544		100.00000	85.76937			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	84.00000		100.00000	81.74497			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	98.36065		100.00000	96.66667			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	94.41861		100.00000	91.57895			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	89.87787		100.00000	87.21481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U	On 09/09/2014	Spot Bond	100.00000		85.31884	100.00000	82.91550				1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.67775	5.90000	99.66170				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.33054	6.00000	99.31432				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.10399	6.00000	99.08785				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.97446	6.10000	98.95809				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.74579	6.10000	98.72950				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.51818	100.00000	80.57395				201,300,000,000,000.00	33,000,000,000	16,500,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.92090	0.00000	101.82310				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.23641		103.30301	11.18667	103.22193				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.23641		102.14508	11.18667	102.06491				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.86872	0.00000	101.85214				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.19546	0.00000	100.03667				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		99.87184	0.00000	101.81488				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.31941	6.50000	101.24860				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.94512	0.00000	101.92129				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.48426	0.00000	101.40922				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.45474	0.00000	97.45474				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.90215	0.00000	99.88261				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.07627	0.00000	101.05763				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.77418	0.00000	101.75137				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		101.29418	0.00000	101.27447				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233	On 25/06/2014	Spot Bond	0.00000	102.87390		0.00000	102.85885			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.42898		0.00000	101.41151			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.41751		0.00000	101.40017			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.95946		0.00000	100.94254			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.64888		0.00000	100.63153			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.53169		0.00000	100.51438			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.50837		0.00000	100.43914			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.50248		0.00000	100.43407			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.25250		0.00000	100.23564			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.41226		0.00000	101.39603			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.00036		0.00000	100.98303			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.60360		0.00000	100.58635			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.27123		0.00000	100.25315			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.91215		0.00000	101.88521			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.34313		0.00000	100.27520			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.67603		0.00000	100.65671			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.44142		0.00000	97.42413			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	99.72678		100.00000	98.64865			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	94.07216		100.00000	93.11224			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	95.54974		100.00000	94.55959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.25382		0.00000	101.17557			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.27991		0.00000	101.20001			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.29735		0.00000	101.21635			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.80500	101.52892		8.73500	101.60590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.95660	0.00000	100.94011				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.80500	98.54870	9.72000	98.86219				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	102.01581	0.00000	101.93460				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.03500	104.20083	8.96500	104.29926			3,086,356,000,000.00	341,600,000	111,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	101.40907	0.00000	101.32950				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.39767	0.00000	101.31482				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.87825	0.00000	100.79820				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.54546	0.00000	100.44686				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.86674	0.00000	99.77753				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.97500	101.34801	8.90500	101.31814				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.75851	0.00000	101.67771				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.25579	0.00000	100.16257				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	120.42902	3.29000	120.12282				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.68000	136.04194	3.66000	136.27576				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.71536	0.00000	101.62556				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.51351	0.00000	101.42313				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.40494	0.00000	101.31338				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.10572	0.00000	100.02101				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.78413	0.00000	101.75181				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	96.46471	3.60000	96.50302				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	102.40915	3.60000	102.24502				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.04813	0.00000	100.04457				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.81628	0.00000	100.72091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.03386		0.00000	100.01693			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.67000	111.27064		10.59500	111.39289			6,402,000,000,000.00	600,000,000	600,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.25036		0.00000	101.14621			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.68000	136.04194		3.66000	136.27576			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	81.18003		100.00000	81.18000			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	97.22149		100.00000	96.21139			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	95.46961		100.00000	94.49543			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	92.40506		100.00000	96.87500			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	96.07042		100.00000	93.22389			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	86.99464		100.00000	84.57813			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	82.85715		100.00000	99.17355			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	90.78261		100.00000	88.58182			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.36774		0.00000	100.29487			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.08462		0.00000	101.01406			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.41593		0.00000	100.39854			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	100.00000	97.59358		100.00000	100.00000			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.64564		5.90000	99.62960			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.53342		5.90000	99.51741			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.41170		6.00000	99.39546			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.07171		6.00000	99.05558			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.59935		6.10000	98.58310			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.76992		0.00000	100.68492			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.99152		0.00000	100.91100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	101.38549		0.00000	101.31294			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.39918		0.00000	101.32399			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.67611		0.00000	100.60713			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.52088		0.00000	100.44727			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.55731		0.00000	100.47227			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.29919		0.00000	100.22008			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.28001		0.00000	101.20010			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.28873		0.00000	101.20827			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.30617		0.00000	101.22462			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.22766		0.00000	101.15107			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.13329		0.00000	101.05281			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.98448		0.00000	100.90449			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.96185		0.00000	99.88565			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.64509		0.00000	100.56770			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.40310		0.00000	100.33052			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.39894		0.00000	100.32712			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.54129		0.00000	101.45952			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.21740		0.00000	101.14633			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.04839		0.00000	100.97117			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.87800		0.00000	100.80677			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.32688		0.00000	100.30174			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	59.12003		100.00000	58.54922			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.00085		0.00000	100.91778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		62.28063	100.00000	61.67274				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.78421	0.00000	101.70623				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.39087	100.00000	22.17468				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.34201	0.00000	101.25681				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		86.38498	100.00000	85.58140				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		84.93106	100.00000	84.16591				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		61.16238	100.00000	60.56541				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		69.64844	100.00000	69.12139				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.59059	100.00000	60.00559				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.40374	100.00000	65.76262				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	100.00000		16.94405	100.00000	100.00000				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	100.00000		10.60680	100.00000	100.00000				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		86.25000	100.00000	85.18519				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.32863	0.00000	102.30511				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.14218	0.00000	101.04300				0.00	32,735,400	16,367,700.00
KW01	On 31/10/2027	Spot Bond	8.84500		137.81574	8.75000	138.61419				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.20588	0.00000	101.91559				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.72602	0.00000	101.65149				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.40293	0.00000	100.32296				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.40448	0.00000	100.32881				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.96791	0.00000	100.88756				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.13500		98.66751	9.06500	98.75476			1,135,480,500,000.00		124,300,000	1,429,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.28500		96.38230	9.21500	96.50032				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.73500		100.49525	9.64000	100.81710			264,792,000,000.00		27,200,000	27,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.11121	0.00000	99.99951				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.79500	99.98643	10.72500	99.96619				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.12177	0.00000	99.99940				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.46293	0.00000	100.44271				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.49354	0.00000	100.47198				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.53020	0.00000	100.50703				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.06909	0.00000	101.05195				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.77096	0.00000	98.76777				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.93370	0.00000	97.91634				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.30771	0.00000	99.29161				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.84965	0.00000	98.83345				0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	99.59170	0.00000	99.57537				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.34317	100.00000	66.84982				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	86.38498	100.00000	85.58140				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.82861	0.00000	101.81120				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	80.87912	100.00000	80.17429				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	91.17647	100.00000	88.57143				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	99.45504	100.00000	98.38275				0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	98.11828	100.00000	97.07447				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	94.31525	100.00000	93.35038				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.08016	0.00000	100.05343				0.00	0	800,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.43707	0.00000	101.36567				0.00	1,200,000,000	400,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.16798	0.00000	101.09302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	102.02409		0.00000	101.95458			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.50399		0.00000	102.43099			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.79116		0.00000	101.72036			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.11917		0.00000	100.00360			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.41525		0.00000	100.29576			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.61422		0.00000	100.54669			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.74936		0.00000	100.67690			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.07955		0.00000	101.01122			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.06583		0.00000	101.04740			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	81.29176		100.00000	80.57395			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.44217		100.00000	58.86826			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.89841		100.00000	25.64836			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	63.22854		100.00000	62.61807			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.02000	101.56596		8.94500	101.75792			174,086,000,000.00	19,300,000	129,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.91000	101.49170		8.83500	101.68539			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.07979		0.00000	99.99976			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.07394		0.00000	99.99983			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.19269		0.00000	101.11830			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.21434		0.00000	101.19523			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.22300		0.00000	101.20374			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.26622		0.00000	101.24630			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.92429		0.00000	102.90326			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.07334		0.00000	103.05130			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.37000	102.14408		8.30000	102.19770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	9.09000	105.11112		9.01500	105.28506			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.93000	104.91438		9.84500	105.24931			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.61500	101.30197		6.53500	101.27876			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.94765		0.00000	101.57073			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	99.94562		0.00000	101.62887			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.93500	103.61778		9.84000	103.98047			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.81000	102.95434		7.74000	102.95154			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.36898		0.00000	100.28772			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.29500	99.10833		9.22500	99.18659			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	99.99989		0.00000	99.92555			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.80500	103.74816		9.72000	104.05804			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.65160		100.00000	13.51979			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.35439		0.00000	100.27638			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.99500	99.08876		8.92500	99.17099			376,890,500,000.00	41,900,000	79,700,000.00
MTN02	On 13/07/2014	Spot Bond	6.10000	104.64032		6.02000	104.57756			3,491,030,000,000.00	572,300,000	312,300,000.00
MTN03	On 13/07/2015	Spot Bond	7.89500	105.47438		7.82500	105.45643			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.93500	107.47320		8.86500	107.55850			297,535,500,000.00	33,300,000	519,700,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.39666		100.89771	6.33440			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.48173		100.61875	6.41880			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408	On 14/08/2020	Spot Bond	0.00000	100.65093		0.00000	100.57518			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.66010		0.00000	100.58326			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.66454		0.00000	100.58715			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.71995		0.00000	100.63603			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.78430		0.00000	100.69275			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.41026		100.00000	0.40630			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.41026		100.00000	0.40630			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.38500	94.18843		9.30000	94.56334			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.74500	101.12509		7.67500	101.17330			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.45500	97.93597		9.36000	98.28313		40,234,095,984,000.00		4,255,324,800	1,063,831,200.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.13994		0.00000	101.07373			0.00	300,000,000	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.25500	102.88515		9.17000	103.20751			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.59051		0.00000	100.51739			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.72000	102.41290		9.63500	102.83805			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.85500		0.00000	101.78334			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.67763		0.00000	100.60595			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.90321		0.00000	101.83141			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.24786		0.00000	101.17766			0.00	0	200,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.52791		0.00000	100.45718			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.52729		0.00000	101.50883			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.49500	106.23742		7.42500	106.23727		5,743,418,500,000.00		766,300,000	856,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.59760		0.00000	101.52888			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.92000	113.20874		8.84500	113.43032		550,364,000,000.00		61,700,000	439,500,000.00
NBK4	On 28/10/2024	Spot Bond	11.02000	33.79266		10.92500	34.08454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond		7.69500	103.12364		7.62500	103.09603			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.15613		0.00000	101.07400			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.21690		0.00000	101.13037			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.04500	104.29011		7.97500	104.31643			209,170,000,000.00	26,000,000	439,800,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.62784		0.00000	101.55345			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.27832		0.00000	101.20569			0.00	950,000,000	950,000,000.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	102.82767		0.00000	102.75564			0.00	500,000,000	500,000,000.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.51167		0.00000	101.42624			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.34222		0.00000	101.25701			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.31539		0.00000	100.23195			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	90.16923		0.00000	90.11379			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.29868		0.00000	100.21954			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	101.07938		0.00000	100.99831			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	101.17296		0.00000	101.08475			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.00440		0.00000	100.92276			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	101.41070		0.00000	101.32252			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	86.41424		0.00000	86.35692			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.64552		0.00000	101.62735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.69690		0.00000	100.61319			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.94294		0.00000	99.86685			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.94621		0.00000	99.87441			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.42434		0.00000	101.34111			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.94819		0.00000	99.87903			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.85271		0.00000	99.83433			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.85282		0.00000	99.83446			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.91318		0.00000	100.83743			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.82933		0.00000	99.80804			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.19000	105.40868		10.09500	105.88798			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.83042		0.00000	99.80927			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.22500	104.16425		10.13000	104.65637			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.82933		0.00000	99.80804			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.84725		0.00000	99.82819			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.21080		0.00000	100.13404			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.74500	104.68949		8.67500	104.67552			0.00	0	1,071,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.22438		0.00000	101.13045			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.33721		0.00000	100.31466			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.30000	103.13113		10.22500	103.47981			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.46167		0.00000	101.43860			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.20939		0.00000	101.14120			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.38500	109.98886		12.31500	110.09261			4,867,305,000,000.00	393,000,000	131,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.35846		0.00000	110.27489			0.00	500,000,000	500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.33022		0.00000	100.22895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.10000	164.95823	2.10000	164.63565				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.98500	105.38886	8.89000	105.73213				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.12317	0.00000	100.00536				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.03399	0.00000	100.01699				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.61500	104.26952	9.52000	104.67985				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.50468	0.00000	100.42778				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.71321	0.00000	100.64267				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.47657	0.00000	100.40402				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.49419	0.00000	100.41892				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.48364	0.00000	100.41000				0.00	100,000,000	50,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.81500	105.08824	9.72000	105.59729				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.49424	0.00000	100.41898				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.50473	0.00000	100.42783				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.49770	0.00000	100.42189				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.01500	104.25171	9.92000	104.65611				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.51886	0.00000	100.43979				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.51176	0.00000	100.43377				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.51527	0.00000	100.43674				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.64483	0.00000	100.54621				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.60217	0.00000	100.51017				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.52581	0.00000	100.44564				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.78000	113.12468	8.70500	113.31239				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.20500	119.07554	9.12000	119.50590			4,171,706,000,000.00		453,200,000	313,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	1.99500	171.00276		1.99500	170.67029			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56500	121.35416		9.47000	122.08225			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.03944		0.00000	100.95905			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.93806		0.00000	100.86022			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.67770		0.00000	101.60600			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.88502		0.00000	99.80804			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.40731		0.00000	100.33039			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.42147		0.00000	100.34183			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.46601		0.00000	100.37337			0.00	200,000,000	100,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.43395		0.00000	100.40491			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.40271		100.00000	16.24434			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.61951		100.00000	42.20352			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.02500	103.64631		6.95500	103.65989			7,712,368,150,000.00	1,097,846,000	313,836,500.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.07897		100.00000	14.93338			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	66.08215		100.00000	65.43716			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.64175		0.00000	100.56709			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.90476		0.00000	100.88639			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.18084		0.00000	100.16273			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.20132		0.00000	100.12806			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.25951		0.00000	100.24329			0.00	2,000,000,000	1,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.27342		0.00000	101.99558			0.00	200,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.80244		0.00000	101.78244			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88999			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.89178			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92629			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88589			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.88966			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92220			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88096			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.88572			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.91769			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.87522			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.88113			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.91801		0.00000	100.84352			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.94462		0.00000	100.86794			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.95660		0.00000	100.87893			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.98320		0.00000	100.90334			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.09754		0.00000	101.00824			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.12411		0.00000	101.03262			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.03590		0.00000	100.94984			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.79500		104.99090		6.72500	104.93266			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.47000		98.42971		6.39000	98.38100			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.26500		39.36667		8.17000	39.74736			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.79500		111.29441		6.72500	111.30152		1,169,619,259,410,000.00	72,129,398,000	111,968,124,500.00	
R158	On 15/09/2015	Spot Bond	6.79500		111.29441		6.72500	111.30152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.69500	92.13094	6.62500	92.14335			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.79500	117.16358	6.72500	117.23570			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.62500	86.39049	6.55500	86.46136			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.44500	115.57566	8.35000	116.27812			8,229,383,340,960,000.00		74,468,128,000	54,063,810,400.00	
R187P	On 21/12/2026	Spot Bond	8.18500	36.65483	8.09000	37.04356			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.10500	34.18242	8.01000	34.57693			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.59000	282.85350	1.59000	282.31597			6,467,802,000,000.00		4,067,800,000	36,397,626,000.00	
R201	On 21/12/2014	Spot Bond	6.10000	101.21893	6.02000	101.19312			17,080,000,000,000.00		2,800,000,000	64,700,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80500	226.31173	1.80500	225.87637			0.00		0	51,867,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.32000	98.79538	8.23500	99.21769			2,743,113,771,008,000.00		29,701,174,400	83,048,122,500.00	
R203	On 15/09/2017	Spot Bond	7.43500	104.40030	7.36500	104.51990			1,344,576,753,576,000.00		25,834,129,600	35,114,392,500.00	
R2030	On 31/01/2030	Spot Bond	8.92500	95.29678	8.86500	95.67921			648,688,635,000,000.00		72,682,200,000	48,987,700,000.00	
R2032	On 31/03/2032	Spot Bond	8.25000	100.14845	8.25000	100.00000			244,200,000,000,000.00		29,600,000,000	48,500,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.09500	97.53213	9.04500	97.89280			520,172,730,623,000.00		57,193,263,400	66,863,263,400.00	
R204	On 21/12/2018	Spot Bond	7.67000	101.15241	7.59500	101.35346			2,095,835,956,175,000.00		73,251,102,500	28,942,500,600.00	
R2048	On 28/02/2048	Spot Bond	9.23500	97.56658	9.18000	98.01563			676,713,713,745,000.00		73,277,067,000	09,964,300,000.00	
R207	On 15/01/2020	Spot Bond	7.93500	100.01547	7.84000	100.34500			2,327,250,281,274,000.00		93,289,260,400	71,079,443,100.00	
R208	On 31/03/2021	Spot Bond	8.10500	94.45407	8.02000	94.79198			3,897,077,194,022,000.00		80,823,836,400	74,138,089,700.00	
R209	On 31/03/2036	Spot Bond	9.05500	74.83650	9.00000	75.17595			3,566,070,887,000,000.00		93,823,400,000	07,874,734,700.00	
R210	On 31/03/2028	Spot Bond	1.78000	169.50069	1.76000	169.56954			712,000,000,000.00		400,000,000	28,237,000,000.00	
R211	On 31/01/2017	Spot Bond	0.68000	130.97847	0.68000	130.74237			13,368,800,000,000.00		19,660,000,000	64,115,623,100.00	
R212	On 31/01/2022	Spot Bond	1.60000	135.13916	1.63000	134.60502			17,964,490,080,000.00		11,227,806,300	70,673,844,500.00	
R213	On 28/02/2031	Spot Bond	8.93500	85.42733	8.87500	85.80039			2,278,676,491,658,000.00		55,028,146,800	20,928,600,000.00	
R214	On 28/02/2041	Spot Bond	9.16500	75.48613	9.11000	75.83883			4,551,310,588,500,000.00		96,596,900,000	13,726,162,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	6.07000	98.52536	5.99000	98.48081			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.85500	95.10537	6.78500	95.08433			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.69500	92.13094	6.62500	92.14335			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.61500	89.26724	6.54500	89.31031			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.62500	86.39049	6.55500	86.46136			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.15500	99.93259	6.07500	99.86703			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.10500	96.97381	6.02500	96.94903			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.76500	93.49501	6.69500	93.49136			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.63500	90.60806	6.56500	90.63652			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.61500	87.73280	6.54500	87.79030			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.67500	84.80020	6.60500	84.88395			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.41000	80.32571	7.34000	80.42542			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.46000	77.32498	7.39000	77.44665			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.67500	73.92763	7.60000	74.08140			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.65500	71.25739	7.58000	71.43158			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.63500	68.69684	7.56000	68.88982			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.62500	66.20590	7.55000	66.41596			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.89500	62.78586	7.80000	63.07875			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.87500	60.47723	7.78000	60.78729			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.02500	57.60060	7.94000	57.88209			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.99500	55.49864	7.91000	55.79288			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.96500	53.48884	7.88000	53.79463			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.93500	51.56671	7.85000	51.88293			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond		7.89500	49.77114		7.81000	50.09711			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.85500	48.05661		7.77000	48.39142			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.38500	43.94190		8.29000	44.30535			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.34500	42.34430		8.25000	42.71428			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.30500	40.82050		8.21000	41.19619			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.26500	39.36667		8.17000	39.74736			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.22500	37.97924		8.13000	38.36426			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.18500	36.65483		8.09000	37.04356			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.14500	35.39022		8.05000	35.78210			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.10500	34.18242		8.01000	34.57693			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.62842		0.00000	101.52478			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.51357		0.00000	100.42095			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.63735		0.00000	101.53481			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.48282		0.00000	101.38581			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.94199		100.00000	16.77842			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.27591		100.00000	6.21466			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.02251		100.00000	18.78871			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.52698		0.00000	101.44972			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.02615		0.00000	100.03741			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.62769		0.00000	100.55802			0.00	400,000,000	600,000,000.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	102.10363		0.00000	102.08581			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	99.88366		0.00000	101.42073			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.47695		0.00000	100.46050			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.12584		0.00000	101.04597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.55878		0.00000	100.47972			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	101.26957		0.00000	101.18980			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.88060		0.00000	100.79891			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.15928		0.00000	100.07956			0.00	960,000,000	480,000,000.00
RES25		On 03/10/2014	Spot Bond	0.00000	101.25641		0.00000	101.23848			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	101.11785		0.00000	101.03847			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	100.39867		0.00000	100.31956			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	100.16525		0.00000	100.08286			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	100.98402		0.00000	100.87152			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	102.22888		0.00000	102.19742			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	101.39079		0.00000	101.35786			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	101.24793		0.00000	101.21841			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	101.24793		0.00000	101.21841			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	102.41129		0.00000	102.29442			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	102.69113		0.00000	102.56028			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.19546		0.00000	100.03666			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.82127		12.35000	106.67991			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.18789		0.00000	100.09419			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.70733		100.00000	13.57499			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.59092		0.00000	100.56891			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	101.27973		0.00000	101.25756			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	101.23209		0.00000	101.14446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	100.00000		20.80986	100.00000	20.55119				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.53116	0.00000	100.43528				0.00	1,100,000,000	1,100,000,000.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.35118	100.00000	2.32873				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.97427	100.00000	15.81835				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.56089	100.00000	23.33341				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.18197	100.00000	13.97596				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.52033	100.00000	23.29323				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.17685	0.00000	101.13454				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.05928	0.00000	101.88669				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.40500		104.33303	9.32000	104.65967			246,411,000,000.00		26,200,000	769,800,000.00
RW23	On 10/12/2023	Spot Bond	9.57000		99.80929	9.48500	100.23039				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.08500		101.39620	10.02500	101.74475				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.09752	0.00000	97.00624				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.04500		106.72056	7.97500	106.78784			7,745,726,000,000.00		962,800,000	2,940,700,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.48372	0.00000	100.39651				0.00	180,000,000	60,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.48500		100.91907	9.41500	101.02067				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.17237	0.00000	101.08747				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00016	0.00000	99.91893				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.04900	0.00000	100.96187				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.20217	0.00000	101.11341				0.00	91,733,800	80,566,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.18043	0.00000	101.09332				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.79500		102.24166	7.72500	102.22026			293,871,500,000.00		37,700,000	1,839,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.27000		98.79593	9.19500	98.93160			8,381,322,180,000.00		904,134,000	2,589,733,500.00
SBN27	On 15/09/2015	Spot Bond	8.25500		109.49943	8.18500	109.48900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond		8.11500	109.66968		8.04500	109.66090			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.04500	109.75495		7.97500	109.74701			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.83500	100.46547		8.76500	100.56391			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.19000	109.57842		8.12000	109.56876			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.15500	109.62100		8.08500	109.61175			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00001		0.00000	99.92685			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	99.85925		0.00000	99.76523			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.54943		0.00000	101.46722			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.48500	103.24284		8.41500	103.34801			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.33238		0.00000	101.25797			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	99.88649		0.00000	99.81069			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	103.92039		0.00000	103.85474			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.25500	104.53313		9.17000	104.87549			4,252,672,500,000.00	459,500,000	91,900,000.00
SBS20	On 15/05/2026	Spot Bond		10.09500	100.57528		10.00000	101.11957			15,437,274,000,000.00	1,529,200,000	382,300,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.72526		0.00000	100.63806			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.95680		0.00000	100.88823			0.00	0	3,800,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.69547		0.00000	100.61799			0.00	2,500,000,000	82,000,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.47767		0.00000	103.40687			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.76000	101.00094		8.68500	101.20417			4,095,300,000,000.00	467,500,000	1,838,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	11.20718		100.00000	11.10721			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.86000	104.90552		9.77500	105.32474			31,867,520,000,000.00	3,232,000,000	35,308,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.19323		0.00000	101.12149			0.00	3,800,000,000	1,920,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.00000	102.90848		8.00000	102.82029			0.00	0	50,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond		9.14500	93.72251		9.05000	94.28465			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		100.00000	1.56740		100.00000	1.54791		2,250,000,000,000,000.00	22,500,000,000	15,900,000,000.00	
SBS31	On 27/06/2027	Spot Bond		8.00000	114.38713		8.00000	114.28912		136,288,000,000,000.00	17,036,000,000	44,000,000,000.00	
SBS4	On 16/11/2021	Spot Bond		9.80500	94.48806		9.72000	94.81424		195,119,500,000.00	19,900,000	19,900,000.00	
SBS9	On 07/07/2016	Spot Bond		7.84500	111.73427		7.77500	111.77637		493,450,500,000.00	62,900,000	319,500,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.12000	270.84962		2.12000	270.71677		0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond		1.32500	128.56485		1.32500	128.50451		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond		0.00000	106.42000		0.00000	106.85000		0.00	0	0.00	
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
SGI002	On 10/07/2017	Spot Bond		0.00000	100.15043		0.00000	100.13161		0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond		100.00000	13.48704		100.00000	10.68546		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	126.55190		1.95000	126.49033		0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.31941		6.50000	101.24860		0.00	0	0.00	
SHS01	On 15/12/2016	Spot Bond		0.00000	99.97788		0.00000	99.89440		0.00	0	0.00	
SHS03	On 29/06/2015	Spot Bond		0.00000	101.59096		0.00000	101.51037		0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond		0.00000	103.25584		0.00000	103.17474		0.00	0	0.00	
SHS05	On 29/06/2017	Spot Bond		9.46500	102.23265		9.39500	102.30842		349,258,500,000.00	36,900,000	279,700,000.00	
SHS06	On 12/12/2017	Spot Bond		0.00000	100.99465		0.00000	100.91641		0.00	0	0.00	
SHS07	On 10/04/2016	Spot Bond		0.00000	101.37001		0.00000	101.28882		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		99.77749		0.00000	99.75730			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		99.89726		0.00000	99.82844			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.76515		0.00000	100.74749			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.39984		100.00000	14.26081			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.09368		0.00000	100.01867			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		57.94469		100.00000	57.22444			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	100.00000		16.78184		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.09500		106.23801		8.02500	106.28488			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.27000		100.97810		9.19500	101.12935			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.78500		100.60275		8.71500	100.70191			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.54694		0.00000	100.47220			0.00	1,200,000,000	400,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.53500		0.00000	100.45648			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.86046		0.00000	100.78661			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.53871		0.00000	100.45964			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.99658		0.00000	100.91382			0.00	763,065,000	381,532,500.00
SSA01	On 28/06/2016	Spot Bond	8.53500		106.52052		8.46500	106.55321			2,481,978,000,000.00	290,800,000	72,700,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.30315		0.00000	101.22690			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.66710		0.00000	101.59356			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.23546		0.00000	101.15609			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.65500		94.35748		9.57000	94.61769			529,094,000,000.00	54,800,000	2,554,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.32144		0.00000	100.23638			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.81329		0.00000	101.70960			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.11541		0.00000	101.03159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.71300	86.93934		9.62800	87.22768			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.77500	86.66490		9.69000	86.95146			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.34500	100.59784		7.26500	100.55864			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.19500	94.71262		9.10000	95.00638			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.98003		0.00000	99.90077			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.61500	101.07125		8.54500	101.17291			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.36000	108.43407		2.35000	108.48239			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.62000	97.52355		8.54500	97.77378			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.84198		0.00000	100.77357			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.44411		0.00000	100.41789			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.86500	104.25674		9.77000	104.92878			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.28486		0.00000	100.20940			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.92550		0.00000	99.84797			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.98125		0.00000	99.90629			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.16500	76.75541		10.10500	77.12201			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.15433		0.00000	101.07231			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	99.37343		0.00000	99.28996			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.52540		0.00000	100.50585			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.91865		0.00000	99.90238			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.90228		0.00000	99.88599			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.36037		0.00000	99.34396			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	89.68059		100.00000	88.80779			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96729			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	99.01586		0.00000	98.99945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1088	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.96728			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000		99.91844		0.00000	99.90213			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		98.90258		0.00000	98.88620			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000		99.86916		0.00000	99.85280			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		98.88601		0.00000	98.86963			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000		99.90182		0.00000	99.88546			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000		99.82037		0.00000	99.80404			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		98.83705		0.00000	98.82067			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000		99.82054		0.00000	99.80423			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000		99.75630		0.00000	99.74006			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		98.76885		0.00000	98.75243			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000		99.70566		0.00000	99.68931			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		98.71947		0.00000	98.70306			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000		99.51005		0.00000	99.50877			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000		94.80519		100.00000	93.83033			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000		98.57046		0.00000	98.55421			0.00	10,300,000,000	10,300,000,000.00
SY1107	On 09/09/2014	Spot Bond	0.00000		99.55834		0.00000	99.54198			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		98.53867		0.00000	98.52225			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	100.00000		93.83033		100.00000	92.87532			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	100.00000		93.11224		100.00000	92.17172			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.25500		108.97195		7.18500	108.97650			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.04500		101.57951		8.95000	102.14689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		97.86736		100.00000	96.88130			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		91.85454		100.00000	90.94956			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		27.33058		100.00000	27.06672			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.01918		0.00000	100.94701			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.83592		0.00000	100.76350			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.40630		0.00000	100.38931			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.28641		0.00000	100.21053			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.38615		0.00000	100.36931			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		99.94974		0.00000	99.88252			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		99.94690		0.00000	99.87591			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.90451		0.00000	99.88859			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.66787		0.00000	97.65034			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		97.16090		0.00000	97.14337			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.89153		0.00000	100.81923			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.04500		104.59956		7.97500	104.64400			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.98613		0.00000	100.96649			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.01368		0.00000	100.99348			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.23376		7.83000	103.14618			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.97097		0.00000	100.95163			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.00542		0.00000	100.98539			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.76045		0.00000	102.73860			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.97097		0.00000	100.95163			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.00542		0.00000	100.98539			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.95788		7.16000	102.87788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.07288	0.00000	101.05150				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.06738	0.00000	101.04611				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.19936	0.00000	101.17546				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.18151	0.00000	101.15796				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.71942	0.00000	101.68501				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.65804	0.00000	101.62488				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.96959	0.00000	100.95028				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.01368	0.00000	100.99348				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.60411	8.73000	103.50633				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.96546	0.00000	100.94623				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.00542	0.00000	100.98539				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.14000		100.23866	9.06500	100.38688				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.10126	0.00000	101.08217				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.15705	0.00000	101.13700				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.07563	0.00000	101.05420				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.06049	0.00000	101.03936				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.21440	0.00000	101.19335				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.19662	0.00000	101.17277				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.19112	0.00000	101.16738				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.31626	0.00000	101.29343				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.62390	0.00000	101.59144				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.62937	0.00000	101.59679				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.84731	0.00000	101.81521				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.11835		0.00000	101.03903			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.69362		101.06155	6.62767			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.96546		0.00000	100.94623			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.26976		0.00000	101.25171			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.08939		0.00000	101.06769			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.14440		0.00000	101.12159			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.72487		0.00000	101.69036			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.47641		0.00000	101.40242			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.09547		0.00000	101.01780			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.11072		0.00000	101.03195			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.09547		0.00000	101.01780			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.11072		0.00000	101.03195			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.11835		0.00000	101.03903			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.08632		0.00000	101.00931			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.11072		0.00000	101.03195			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.19458		0.00000	101.10976			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.19458		0.00000	101.10976			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.19458		0.00000	101.10976			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.31650		0.00000	101.22288			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.34696		0.00000	101.25114			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.30888		0.00000	101.21581			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.91726		0.00000	101.78014			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.95522		0.00000	101.81534			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.94003		0.00000	101.80126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.29500	104.52369		8.22500	104.49053			334,288,500,000.00	40,300,000	1,279,700,000.00
TL20	On 22/02/2020	Spot Bond	10.08500	84.75059		9.99000	85.01443			0.00	0	3,600,000,000.00
TN17	On 14/11/2017	Spot Bond	8.27500	103.68504		8.20500	103.80246			80,389,142,500,000.00	9,714,700,000	10,559,100,000.00
TN20	On 17/09/2020	Spot Bond	9.35500	107.92259		9.27000	108.22605			4,431,463,500,000.00	473,700,000	27,867,699,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.79697		100.00000	0.78695			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.57000	108.71819		9.48500	109.15506			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66500	101.95861		9.57000	102.49142			84,255,604,000,000.00	8,717,600,000	19,009,400,000.00
TN27	On 14/11/2027	Spot Bond	9.69500	94.91075		9.60000	95.49173			1,317,550,500,000.00	135,900,000	2,638,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.77293		0.00000	100.65381			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.56444		0.00000	101.49060			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.68073		0.00000	100.60656			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.65400		0.00000	100.57551			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.67103		0.00000	100.59047			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.67273		0.00000	100.59196			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.75651		0.00000	100.66550			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.93009		0.00000	100.81786			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.49695		0.00000	101.42607			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.35092		0.00000	101.27467			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.38000		0.00000	101.30209			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.01700		0.00000	100.99884			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.08731		0.00000	101.06790			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.64104		10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.64995		9.75000	100.35128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	9.65910	100.00000	10.35293				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.13277	0.00000	100.11378				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.14109	0.00000	100.12091				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.14569	0.00000	100.12486				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.14661	0.00000	100.12564				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.17231	0.00000	100.14766				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.22857	0.00000	100.19585				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.22683	0.00000	98.21100				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.53643	0.00000	97.52043				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.34516	0.00000	97.32935				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.34864	0.00000	99.33314				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.29984	0.00000	96.28332				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.04010	0.00000	99.02295				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.43834	0.00000	95.41918				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.81507	0.00000	98.79814				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.95839	0.00000	94.94360				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.04101	0.00000	95.02237				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.32419	0.00000	98.30709				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.86878	0.00000	94.85045				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.64170	0.00000	94.62347				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.85641	0.00000	97.83940				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.41744	0.00000	94.39932				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.72567	0.00000	93.70775				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	100.00000		50.57297	100.00000	50.19026				5,824,440,000,000,000.00	58,244,400,000	25,000,250,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.59045	100.00000	12.46888				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.47425	0.00000	100.45724				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		101.03328	0.00000	101.01661				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.97310	0.00000	100.95660				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.96661	0.00000	100.94995				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.93911	0.00000	100.92234				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.82808	0.00000	100.81152				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.46564	0.00000	100.44901				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.28271	0.00000	100.26608				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000	100.00000	90.57072				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000	100.00000	92.36742				0.00	7,500,000,000	7,500,000,000.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		101.08738	0.00000	101.06863				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.31811	0.00000	100.29940				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.97615	0.00000	100.95932				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.28411	0.00000	100.26740				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.50500		108.91041	9.42000	109.23253				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.23233	0.00000	101.14470				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.69950	0.00000	101.60332				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.77500		103.74821	9.70500	103.83289				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.32775	0.00000	101.31003				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.41943	0.00000	101.35044				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.77570	0.00000	100.69836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.80158		0.00000	100.72162			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.80274		0.00000	100.72266			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.56326		0.00000	101.48706			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.60761		0.00000	101.52919			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.15500	110.17647		7.08500	110.22641			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	242.43862		1.16000	241.98886			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.11500	102.17648		7.04500	102.16343			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.93500	103.23005		7.86500	103.32744			0.00	0	4,600,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.22500	103.57819		8.15000	103.79417			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.56000	102.49743		8.46500	102.84704			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.64500	102.30515		8.56000	102.65494			10,038,574,000,000.00	1,161,200,000	2,790,300,000.00
Z014	On 30/06/2015	Spot Bond	6.74500	93.35882		6.67500	93.35658			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.13500	99.78197		6.05500	99.71878			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.67500	91.58471		6.60500	91.60274			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.11500	97.29418		6.03500	97.26603			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.74500	93.34171		6.67500	93.33965			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.61500	67.36770		7.54000	67.57111			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.43461		100.00000	39.13619			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.87323		100.00000	20.71528			0.00	0	0.00

Total for j-Bonds : 59,075,300,594,029,000.00 12,639,482,200 88 230 766 800.00

Grand Total: 59,075,305,943,781,400.00 12,639,918,710 88 235 007 794.00