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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2014

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		10.69780	10.69780		10.76920	10.76920		14.27	1,287,876,048.60	120,387	331,516.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.23	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	24.44	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	25.04	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.00350	0.00000	0.00000	0.00000	0.004	46.10	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.00360	0.00000	0.00000	0.00000	0.004	44.76	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.00480	0.00000	0.00000	0.00000	0.005	36.23	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.00500	0.00001	0.00000	0.00000	0.005	34.88	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.00510	0.00001	0.00000	0.00000	0.005	34.44	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.00520	0.00001	0.00000	0.00000	0.005	33.99	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.00650	0.00001	0.00030	0.00000	0.007	29.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	0.00690	0.00001	0.00070	0.00000	0.007	28.15	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	497.81350	0.49781	569.20460	0.56920	497.813	26.89	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	199.16170	0.19916	270.29890	0.27030	199.162	19.32	0.00	0	11,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	1.36170	0.00136	1.09890	0.00110	1.362	19.32	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	4.36770	0.00437	3.14280	0.00314	4.368	17.55	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	104.95190	0.10495	174.05880	0.17406	104.952	16.79	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	11.58500	0.01159	7.42380	0.00742	11.585	16.03	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	15.83460	0.01583	9.77290	0.00977	15.835	15.53	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	203.63600	0.20364	139.00880	0.13901	203.636	19.49	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	0.67960	0.00068	4.45100	0.00445	0.680	20.79	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	0.58740	0.00059	3.94270	0.00394	0.587	21.05	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	0.33260	0.00033	2.44220	0.00244	0.333	22.10	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	302.53260	0.30253	233.24220	0.23324	302.533	22.10	121,618.11	402	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	0.25250	0.00025	1.93060	0.00193	0.253	22.62	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	0.08940	0.00009	0.78200	0.00078	0.089	24.71	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	0.07000	0.00007	0.63020	0.00063	0.070	25.23	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	0.06210	0.00006	0.56660	0.00057	0.062	25.49	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	0.03500	0.00004	0.33840	0.00034	0.035	26.80	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	0.02810	0.00003	0.27750	0.00028	0.028	27.32	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.01190	0.00001	0.03650	0.00004	0.012	39.17	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.01140	0.00001	0.02580	0.00003	0.011	43.39	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.00020	0.00000	0.01070	0.00001	0.000	48.73	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.00010	0.00000	0.00990	0.00001	0.000	48.53	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.00000	0.00000	0.00780	0.00001	0.000	47.79	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.69780	10.69780	10.77410	10.77410		12.31	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	340.41850	0.34042	415.54090	0.41554	340.418	15.17	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	8.18550	0.00819	4.45480	0.00445	8.185	14.24	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	13.34960	0.01335	7.28700	0.00729	13.350	13.82	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	191.14960	0.19115	261.38700	0.26139	191.150	13.82	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	17.71140	0.01771	9.71320	0.00971	17.711	13.57	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	48.64870	0.04865	90.33420	0.09033	48.649	12.68	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	41.97390	0.04197	77.92790	0.07793	41.974	12.93	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.69310	10.69310	10.77490	10.77490		12.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	12.75130	0.01275	6.25880	0.00626	12.751	14.55	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	192.36440	0.19236	264.65680	0.26466	192.364	14.13	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	19.26440	0.01926	9.75680	0.00976	19.264	14.13	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.69470	10.69470	10.77580	10.77580		12.81	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry			10.69640	10.69640	10.77670	10.77670		12.70	384,876,000.00	36,000	36,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	140.82680	0.14083	202.31980	0.20232	140.827	13.35	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.65	Put	60.99150	0.06099	0.00000	0.00000	60.991	13.03	865,000.00	20,000	20,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	78.46110	0.07846	127.35580	0.12736	78.461	12.70	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	58.66810	0.05867	95.80180	0.09580	58.668	13.06	0.00	0	15,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	43.23360	0.04323	68.94030	0.06894	43.234	13.42	645,000.00	10,000	5,000.00
\$ / R	On 24/06/2014	Any day expiry			10.70300	10.70300	10.78130	10.78130		11.95	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	114.09770	0.11410	76.39870	0.07640	114.098	12.18	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry			10.70470	10.70470	10.78320	10.78320		11.94	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	21.12650	0.02113	12.83570	0.01284	21.127	13.07	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	277.23980	0.27724	346.96280	0.34696	277.240	13.03	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	22.53980	0.02254	13.76280	0.01376	22.540	13.03	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	204.06200	0.20406	268.30750	0.26831	204.062	12.64	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	39.36200	0.03936	25.10750	0.02511	39.362	12.64	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	196.45560	0.19646	259.96090	0.25996	196.456	12.60	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	41.75560	0.04176	26.76090	0.02676	41.756	12.60	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.70640	10.70640	10.78520	10.78520		11.92	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.70810	10.70810	10.78720	10.78720		11.91	0.00	0	0.00

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\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.16	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	62.30370	0.06230	91.36600	0.09137	62.304	12.55	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.71330	10.71330	10.79320	10.79320		11.56	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	163.89220	0.16389	116.63840	0.11664	163.892	12.11	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.20420	0.00020	0.26730	0.00027	0.204	21.85	0.00	0	500.00
\$ / R	On 08/07/2014	Any day expiry			10.72700	10.72700	10.80900	10.80900		11.33	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	202.05400	0.20205	260.71140	0.26071	202.054	11.34	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	102.49990	0.10250	139.37840	0.13938	102.500	11.86	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.73050	10.73050	10.81300	10.81300		11.56	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	132.18000	0.13218	178.15390	0.17815	132.180	11.54	0.00	0	250.00
\$ / R	On 28/07/2014	Any day expiry			10.76190	10.76190	10.84590	10.84590		11.43	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.01340	0.00001	0.02360	0.00002	0.013	19.48	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	152.06790	0.15207	193.12180	0.19312	152.068	11.75	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.76360	10.76360	10.84770	10.84770		11.46	26,307,338.40	2,436	4,872.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	199.11220	0.19911	158.50940	0.15851	199.112	11.68	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.36720	0.00137	2.36280	0.00236	1.367	17.57	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.78120	10.78120	10.86550	10.86550		11.67	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	217.48720	0.21749	267.53770	0.26754	217.487	11.57	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.80590	10.80590	10.89070	10.89070		11.68	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	47.98320	0.04798	37.12850	0.03713	47.983	10.93	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	25.94360	0.02594	31.75180	0.03175	25.944	16.91	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.81480	10.81480	10.89980	10.89980		11.65	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	221.81210	0.22181	187.03700	0.18704	221.812	11.65	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	11.06880	0.01107	12.11040	0.01211	11.069	19.53	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.81660	10.81660	10.90160	10.90160		11.65	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.13320	0.00013	0.19040	0.00019	0.133	17.90	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	179.73000	0.17973	216.84690	0.21685	179.730	12.27	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.83620	10.83620	10.92150	10.92150		11.78	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	295.89920	0.29590	350.10430	0.35010	295.899	11.59	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.84870	10.84870	10.93420	10.93420		11.77	1,983,348,485.30	182,819	685,718.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.07770	0.00108	1.38140	0.00138	1.078	15.67	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.26530	0.00127	1.55570	0.00156	1.265	15.32	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.31750	0.00132	1.60310	0.00160	1.318	15.23	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.61450	0.00161	1.86520	0.00187	1.614	14.80	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	9.31460	0.00931	6.99520	0.00700	9.315	11.49	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	20.80930	0.02081	16.22970	0.01623	20.809	11.23	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	29.23200	0.02923	23.48440	0.02348	29.232	11.10	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	39.15410	0.03915	32.17220	0.03217	39.154	11.00	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	40.41390	0.04041	33.28390	0.03328	40.414	10.98	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	41.70750	0.04171	34.42590	0.03443	41.708	10.97	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	44.40030	0.04440	36.80760	0.03681	44.400	10.95	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	47.23560	0.04724	39.32250	0.03932	47.236	10.92	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	54.99360	0.05499	46.22550	0.04623	54.994	10.86	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	73.15780	0.07316	60.20480	0.06020	73.158	11.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	526.97610	0.52698	598.74620	0.59875	526.976	11.03	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	101.18670	0.10119	84.11560	0.08412	101.187	11.16	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	456.23600	0.45624	523.77860	0.52378	456.236	11.19	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	107.53600	0.10754	89.57860	0.08958	107.536	11.19	0.00	0	13,300.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	449.50780	0.44951	516.59890	0.51660	449.508	11.21	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	114.14170	0.11414	95.27850	0.09528	114.142	11.23	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	124.53100	0.12453	104.27220	0.10427	124.531	11.28	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	410.48120	0.41048	474.77070	0.47477	410.481	11.31	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	131.78120	0.13178	110.57070	0.11057	131.781	11.31	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	139.29160	0.13929	117.11540	0.11712	139.292	11.34	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	391.84360	0.39184	454.67820	0.45468	391.844	11.36	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	143.14360	0.14314	120.47820	0.12048	143.144	11.36	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	163.38880	0.16339	138.22860	0.13823	163.389	11.44	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	350.64540	0.35065	409.96580	0.40997	350.645	11.48	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	189.84210	0.18984	161.59500	0.16160	189.842	11.54	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	249.71550	0.24972	215.12620	0.21513	249.715	11.74	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	263.81730	0.26382	314.19460	0.31419	263.817	11.76	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	228.78560	0.22879	272.11490	0.27211	228.786	12.07	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	205.08190	0.20508	244.83280	0.24483	205.082	12.33	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	356.38190	0.35638	310.63280	0.31063	356.382	12.33	143,265.52	402	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	172.84680	0.17285	207.37060	0.20737	172.847	12.74	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	119.95650	0.11996	144.91970	0.14492	119.956	13.63	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	111.37500	0.11137	134.66710	0.13467	111.375	13.82	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	100.85190	0.10085	121.75080	0.12175	100.852	14.10	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	98.06620	0.09807	118.40440	0.11840	98.066	14.18	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	96.70980	0.09671	116.77170	0.11677	96.710	14.22	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	748.00980	0.74801	682.57170	0.68257	748.010	14.22	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	95.37450	0.09537	115.16550	0.11517	95.375	14.26	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	50.67490	0.05067	61.21410	0.06121	50.675	16.20	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,201.97490	1.20197	1,127.01410	1.12701	1,201.975	16.20	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	36.51350	0.03651	43.70220	0.04370	36.513	17.16	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	33.31730	0.03332	39.74210	0.03974	33.317	17.45	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	31.85540	0.03186	37.93040	0.03793	31.855	17.59	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	30.14540	0.03015	35.81090	0.03581	30.145	17.77	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	21.87690	0.02188	25.57230	0.02557	21.877	18.87	0.00	0	26,275.00
\$ / R	On 22/09/2014	Any day expiry			10.86160	10.86160	10.94750	10.94750		11.83	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	113.16700	0.11317	93.85070	0.09385	113.167	11.28	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	126.68030	0.12668	105.74690	0.10575	126.680	11.35	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.86900	10.86900	10.95510	10.95510		12.05	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	243.17910	0.24318	209.87080	0.20987	243.179	11.86	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	20.82300	0.02082	24.02140	0.02402	20.823	19.84	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.87460	10.87460	10.96080	10.96080		12.03	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.68700	0.00069	0.89870	0.00090	0.687	17.63	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	250.57740	0.25058	293.58360	0.29358	250.577	12.24	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.89140	10.89140	10.97800	10.97800		12.10	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	372.08680	0.37209	428.30710	0.42831	372.087	11.83	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.93050	10.93050	11.01790	11.01790		12.17	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.57940	0.00158	1.75700	0.00176	1.579	17.29	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	260.26940	0.26027	227.66560	0.22767	260.269	12.01	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	224.28240	0.22428	258.02860	0.25803	224.282	13.26	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	36.82770	0.03683	39.35920	0.03936	36.828	20.35	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.94170	10.94170	11.02930	11.02930		12.31	0.00	0	0.00

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	10.16	Put	62.18430	0.06218	53.58430	0.05358	62.184	11.58	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	115.50670	0.11551	132.65570	0.13266	115.507	15.34	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.98080	10.98080	11.06920	11.06920		12.46	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	270.90210	0.27090	237.30820	0.23731	270.902	12.09	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	49.05820	0.04906	51.84450	0.05184	49.058	21.02	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.98640	10.98640	11.07490	11.07490		12.46	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.05520	0.00306	2.88990	0.00289	3.055	17.19	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	280.09650	0.28010	316.23690	0.31624	280.097	13.19	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.01060	11.01060	11.09960	11.09960		12.46	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.01240	11.01240	11.10150	11.10150		12.46	234,090,586.80	21,257	86,294.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.74050	0.01274	11.14070	0.01114	12.740	14.59	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	21.97070	0.02197	19.71470	0.01971	21.971	13.49	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	37.48270	0.03748	34.25970	0.03426	37.483	12.43	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	43.91030	0.04391	40.29740	0.04030	43.910	12.12	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	56.36530	0.05637	48.95480	0.04895	56.365	11.96	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	981.97080	0.98197	1,062.31960	1.06232	981.971	11.86	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	69.57080	0.06957	60.81960	0.06082	69.571	11.86	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	816.05640	0.81606	893.15400	0.89315	816.056	11.65	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	111.86610	0.11187	99.11740	0.09912	111.866	11.61	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	113.99740	0.11400	101.05620	0.10106	113.997	11.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	116.16100	0.11616	103.02510	0.10303	116.161	11.59	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	120.58590	0.12059	107.05400	0.10705	120.586	11.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	134.66680	0.13467	119.89320	0.11989	134.667	11.51	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	137.13360	0.13713	122.14520	0.12215	137.134	11.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	153.52230	0.15352	133.90380	0.13390	153.522	11.59	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	171.07800	0.17108	146.52200	0.14652	171.078	11.68	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	201.60610	0.20161	174.28290	0.17428	201.606	11.82	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	230.78350	0.23078	201.04930	0.20105	230.783	11.94	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	526.38500	0.52639	584.71510	0.58472	526.385	11.99	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	520.87810	0.52088	578.86300	0.57886	520.878	12.01	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	286.08110	0.28608	252.20990	0.25221	286.081	12.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	458.36730	0.45837	512.22920	0.51223	458.367	12.22	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	342.48120	0.34248	304.86370	0.30486	342.481	12.34	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	381.10950	0.38111	341.15240	0.34115	381.109	12.46	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	443.17540	0.44318	396.60600	0.39661	443.175	12.74	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	509.11390	0.50911	459.11010	0.45911	509.114	13.03	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	228.05320	0.22805	256.88210	0.25688	228.053	14.01	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	152.29640	0.15230	171.24400	0.17124	152.296	15.33	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	151.00870	0.15101	169.78680	0.16979	151.009	15.36	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	140.05020	0.14005	157.36400	0.15736	140.050	15.63	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	119.78480	0.11978	134.62360	0.13462	119.785	16.17	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	118.82840	0.11883	133.54200	0.13354	118.828	16.19	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	71.66000	0.07166	79.93400	0.07993	71.660	18.18	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	68.96170	0.06896	76.86140	0.07686	68.962	18.35	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	62.83600	0.06284	68.63730	0.06864	62.836	18.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	62.64330	0.06264	67.80800	0.06781	62.643	19.04	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	35.73340	0.03573	43.08420	0.04308	35.733	24.15	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.01800	11.01800	11.10720	11.10720		12.45	0.00	0	0.00

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	10.80	Put	276.93490	0.27693	243.86780	0.24387	276.935	12.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	61.17150	0.06117	64.27490	0.06427	61.171	21.63	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.03360	11.03360	11.12350	11.12350		12.58	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.22040	0.00422	3.76390	0.00376	4.220	16.92	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	342.10220	0.34210	382.71290	0.38271	342.102	13.00	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.10470	11.10470	11.19680	11.19680		12.74	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	6.16590	0.00617	4.86930	0.00487	6.166	16.66	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	287.67020	0.28767	255.33650	0.25534	287.670	12.19	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	412.72950	0.41273	457.99010	0.45799	412.729	13.00	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	84.64220	0.08464	88.56500	0.08857	84.642	22.71	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.16010	11.16010	11.25390	11.25390		12.86	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	292.47690	0.29248	260.71330	0.26071	292.477	12.22	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	99.46880	0.09947	106.58060	0.10658	99.469	23.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.16210	11.16210	11.25590	11.25590		12.86	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	8.36740	0.00837	5.97070	0.00597	8.367	16.63	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	487.93340	0.48793	539.96930	0.53997	487.933	12.86	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.19760	11.19760	11.29280	11.29280		12.96	67,185,600.00	6,000	23,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	94.57280	0.09457	86.28810	0.08629	94.573	11.99	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	138.68270	0.13868	125.22090	0.12522	138.683	11.97	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	187.60350	0.18760	170.25820	0.17026	187.603	11.95	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	272.31280	0.27231	242.37830	0.24238	272.313	12.12	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	341.89340	0.34189	307.59720	0.30760	341.893	12.40	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	279.79460	0.27979	310.76400	0.31076	279.795	14.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	188.68630	0.18869	210.48730	0.21049	188.686	16.26	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	146.21570	0.14622	163.27300	0.16327	146.216	17.27	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	111.27280	0.11127	119.71770	0.11972	111.273	21.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.22040	11.22040	11.31630	11.31630		13.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	297.57790	0.29758	266.11750	0.26612	297.578	12.28	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	96.99580	0.09700	115.79850	0.11580	96.996	22.69	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.28690	11.28690	11.38450	11.38450		13.24	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	300.47490	0.30047	271.74740	0.27175	300.475	12.30	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	105.54090	0.10554	118.68130	0.11868	105.541	22.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.34720	11.34720	11.44620	11.44620		13.35	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	303.14600	0.30315	277.44530	0.27745	303.146	12.34	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	104.49030	0.10449	120.97400	0.12097	104.490	22.54	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.38670	11.38670	11.48670	11.48670		13.44	0.00	0	4,636.00
\$ / R	On 26/06/2015	Any day expiry			11.40990	11.40990	11.51010	11.51010		13.49	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	310.27790	0.31028	284.30000	0.28430	310.278	12.49	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	96.72810	0.09673	114.05810	0.11406	96.728	22.19	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.47980	11.47980	11.58040	11.58040		13.77	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	319.70870	0.31971	291.64190	0.29164	319.709	12.71	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	103.83060	0.10383	122.01860	0.12202	103.831	22.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.54130	11.54130	11.64210	11.64210		13.91	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	324.45590	0.32446	297.44160	0.29744	324.456	12.81	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	99.30490	0.09930	115.07880	0.11508	99.305	21.85	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.57940	11.57940	11.68040	11.68040		14.02	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.60910	11.60910	11.71020	11.71020		14.04	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	329.43150	0.32943	302.13160	0.30213	329.432	12.91	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	102.47230	0.10247	115.11170	0.11511	102.472	21.75	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.67260	11.67260	11.77410	11.77410		14.23	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	333.66060	0.33366	306.50650	0.30651	333.661	13.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	107.52920	0.10753	126.30070	0.12630	107.529	21.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.73190	11.73190	11.83370	11.83370		14.32	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	336.23430	0.33623	308.94500	0.30895	336.234	13.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.05930	0.10006	114.54730	0.11455	100.059	21.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.78700	11.78700	11.88900	11.88900		14.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	338.41050	0.33841	310.24320	0.31024	338.411	13.10	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	92.32730	0.09233	104.47320	0.10447	92.327	21.31	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.69780	10.69780	10.76920	10.76920		14.27	2,642,356.60	247	782.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	23,311.33250	0.23311	16,648.07210	0.16648	23,311.333	20.27	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.84870	10.84870	10.93420	10.93420		11.77	5,239,922.10	483	939.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.01240	11.01240	11.10150	11.10150		12.46	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	53,193.81010	0.53194	59,061.34840	0.59061	53,193.810	11.97	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.19760	11.19760	11.29280	11.29280		12.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.01070	18.01070	18.07650	18.07650		13.29	223,278,647.90	12,397	8,724.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.23	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	19.17	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	21.14	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.98	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.16	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	0.01690	0.00002	0.04470	0.00004	0.017	25.52	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	461.13340	0.46113	527.43890	0.52744	461.133	20.17	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	16.90170	0.01690	18.73110	0.01873	16.902	14.82	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	3.01880	0.00302	11.37440	0.01137	3.019	18.29	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	440.15410	0.44015	377.13390	0.37713	440.154	20.55	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.00000	0.00000	0.03020	0.00003	0.000	21.56	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.00000	0.00000	0.02710	0.00003	0.000	19.16	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.25220	18.25220	18.34020	18.34020		11.34	382,730,381.80	20,969	39,682.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	26.41020	0.02641	24.25650	0.02426	26.410	12.46	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	70.30220	0.07030	65.43850	0.06544	70.302	10.82	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	86.99210	0.08699	81.03240	0.08103	86.992	10.46	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	163.00050	0.16300	142.81660	0.14282	163.000	10.75	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	309.55370	0.30955	348.98040	0.34898	309.554	11.93	3,467,001.44	11,200	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	196.77740	0.19678	225.69010	0.22569	196.777	12.77	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	124.25810	0.12426	0.00000	0.00000	124.258	13.41	2,634,271.72	21,200	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	93.10430	0.09310	111.82750	0.11183	93.104	13.74	931,043.00	10,000	25,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.51260	18.51260	18.60640	18.60640		12.05	7,534,628.20	407	7,051.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	623.36200	0.62336	584.93910	0.58494	623.362	12.05	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.64240	18.64240	18.74030	18.74030		12.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	510.12610	0.51013	473.33800	0.47334	510.126	12.15	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	651.59760	0.65160	610.08420	0.61008	651.598	12.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	723.44010	0.72344	679.80790	0.67981	723.440	12.50	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	198.81460	0.19881	221.23510	0.22124	198.815	15.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	137.86040	0.13786	154.97690	0.15498	137.860	15.96	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	136.36330	0.13636	153.34440	0.15334	136.363	15.98	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.80140	18.80140	18.90480	18.90480		12.89	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.09090	19.09090	19.20180	19.20180		13.02	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10504	0.10504	0.10564	0.10564		25.16	288,976.04	2,751	100.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10658	0.10658	0.10732	0.10732		11.53	586,201.00	5,500	2,750.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10825	0.10825	0.10903	0.10903		14.28	0.00	0	12,759.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11017	0.11017	0.11101	0.11101		14.37	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.49840	14.49840	14.57340	14.57340		13.64	251,561,738.40	17,351	42,484.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	0.00650	0.00001	0.00420	0.00000	0.007	25.94	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	0.01140	0.00001	0.01540	0.00002	0.011	25.06	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	0.47170	0.00047	0.55180	0.00055	0.472	19.79	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	12.92780	0.01293	9.90960	0.00991	12.928	15.40	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	72.27150	0.07227	140.19200	0.14019	72.271	14.52	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	352.26980	0.35227	279.84300	0.27984	352.270	20.38	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	0.07240	0.00007	0.34120	0.00034	0.072	24.61	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.00000	0.00000	0.00780	0.00001	0.000	47.27	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.00000	0.00000	0.00730	0.00001	0.000	47.00	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.70670	14.70670	14.79930	14.79930		11.40	385,080,232.80	26,184	70,050.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	24.32960	0.02433	18.25250	0.01825	24.330	10.96	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	54.10570	0.05411	0.00000	0.00000	54.106	10.74	2,272,439.40	42,000	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	78.59980	0.07860	63.06270	0.06306	78.600	10.71	1,100,397.20	14,000	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	161.18840	0.16119	133.78190	0.13378	161.188	11.01	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	171.72850	0.17173	143.19180	0.14319	171.728	11.04	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	98.86230	0.09886	113.03010	0.11303	98.862	13.73	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	49.28670	0.04929	55.90750	0.05591	49.287	15.28	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.93400	14.93400	15.02960	15.02960		12.10	63,947,388.00	4,282	12,482.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	61.13960	0.06114	51.07000	0.05107	61.140	11.58	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	92.19990	0.09220	78.22200	0.07822	92.200	11.47	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	172.55100	0.17255	188.74290	0.18874	172.551	14.41	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.19270	15.19270	15.29600	15.29600		12.56	13,764,586.20	906	2,425.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.45920	15.45920	15.56820	15.56820		12.87	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			493.96800	493.96800	490.51900	490.51900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			501.40900	501.40900	497.90800	497.90800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			509.19400	509.19400	505.64800	505.64800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.49100	423.49100	421.67800	421.67800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.87100	429.87100	428.03000	428.03000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			496.84500	496.84500	493.66400	493.66400			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			504.32900	504.32900	501.10000	501.10000			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			452.25900	452.25900	449.80000	449.80000			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			459.07100	459.07100	456.57600	456.57600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 05/02/2015	Index Future			466.19900		466.19900		463.67300	463.67300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.08040		10.08040		10.11000	10.11000		13.28	42,347,760.40	4,201	3,216.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.00530		0.00001		0.01280	0.00001	0.005	46.74	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	380.44880		0.38045		410.07530	0.41008	380.449	24.52	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.01890		0.00002		0.03060	0.00003	0.019	33.95	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.16000		10.16000		10.19860	10.19860		11.37	0.00	0	11,515.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.25070		10.25070		10.29190	10.29190		11.34	81,001,031.40	7,902	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	66.33790		0.06634		59.72110	0.05972	66.338	11.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	433.66240		0.43366		457.57710	0.45758	433.662	11.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	168.71150		0.16871		179.24850	0.17925	168.712	12.32	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.35570		10.35570		10.40140	10.40140		11.68	0.00	0	75.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.46460		10.46460		10.51390	10.51390		11.94	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.85710		9.85710		9.90470	9.90470		14.14	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.97460		9.97460		10.03440	10.03440		10.59	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.10350		10.10350		10.16590	10.16590		11.54	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			66.28960		66.28960		-89.39670	-89.39670			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			765.80380		765.80380		820.64680	820.64680			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			848.95360		848.95360		906.17980	906.17980			340,276.72	406	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			34.58250		34.58250		27.00680	27.00680			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			708.82850		708.82850		763.53700	763.53700			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			106.96110		106.96110		123.13780	123.13780			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			130.23730		130.23730		187.33580	187.33580			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future			33.31170		33.31170		80.10740	80.10740			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.90720		11.90720		11.97380	11.97380		14.21	11,323,747.20	951	233.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.08450		12.08450		12.16700	12.16700		11.64	36,253.50	3	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.27850		12.27850		12.36450	12.36450		12.36	21,782,059.00	1,774	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.49990		12.49990		12.59180	12.59180		12.59	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.72110		1.72110		1.73030	1.73030		15.89	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73660		1.73660		1.74860	1.74860		11.73	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.75660		1.75660		1.76990	1.76990		12.27	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.49105		123.49105		123.16203	123.16203			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.88445		123.88445		123.55051	123.55051			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	9.73455	83.82761		9.81220	83.26324				0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.83553	81.30520		9.91570	80.73247				0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.93727	82.56810		10.01990	81.98796				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	451.17100	451.17100		448.76100	448.76100				0.00	0	520.00
GOVI	On 06/11/2014	GOVI	457.96700	457.96700		455.52100	455.52100				0.00	0	28.00
GOVI	On 05/02/2015	GOVI	465.07800	465.07800		462.60200	462.60200				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.62251	116.62251		116.58512	116.58512				0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.39312	118.39312		118.35528	118.35528				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	121.91957	121.91957		121.87986	121.87986				0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.77053	123.77053		123.73031	123.73031				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	121.31677	121.31677		121.27728	121.27728				0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.81293	121.81293		121.77302	121.77302				0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.95503	126.95503		126.91264	126.91264				0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.88214	128.88214		128.83955	128.83955				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	215.68800	215.68800		215.51400	215.51400				0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	218.96400	218.96400		218.78700	218.78700				0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.38900	222.38900		222.21400	222.21400				0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.66400	585.66400		585.20000	585.20000				0.00	0	210.00
ILBI	On 06/11/2014	Index Future	594.53500	594.53500		594.06600	594.06600				0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	142.98023	142.98023		142.93752	142.93752				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	5.80000	94.20000		5.81000	94.19000				0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.87000	94.13000		5.86000	94.14000				0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.02000	93.98000		6.08000	93.92000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.15000	93.85000		6.14000	93.86000				0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.25000	93.75000		6.32000	93.68000				0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.40000	93.60000		6.39000	93.61000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.51000	93.49000		6.58000	93.42000				0.00	0	0.00

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 18/03/2015	Jibar Tradeable Future			6.78000		93.22000		6.88000	93.12000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.06000		92.94000		7.19000	92.81000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.22000		92.78000		7.35000	92.65000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.39000		92.61000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.55000		92.45000		7.68000	92.32000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.28640		9.28640		9.20410	9.20410		12.98	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.36640		9.36640		9.29510	9.29510		8.26	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.42840		9.42840		9.35930	9.35930		9.77	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35530		1.35530		1.35330	1.35330			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.35560		1.35560		1.35350	1.35350			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.35610		1.35610		1.35380	1.35380			0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.52550		9.52550	0.10498	9.46760	9.46760		14.38	0.00	0	0.00
R / ¥EN	On 15/09/2014	Foreign Exchange Future			9.52040		9.52040	0.10498	9.46220	9.46220		11.96	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.81254		112.41274		6.95301	112.25961		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future			7.04456		107.29300		7.22936	107.13770		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.41193		108.95995		7.67679	108.80422		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			8.40317		117.39994		8.50121	116.57800		9.75	271,193,861.40	2,310	48,372.00
R186	On 07/08/2014	Bond Future	7.60	Call	108.26000		0.10826		71.38000	0.07138	108.260	9.42	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	557.96000		0.55796		405.65000	0.40565	557.960	9.56	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,206.57000		1.20657		926.62000	0.92662	1,206.570	9.66	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,671.67000		1.67167		2,105.66000	2.10566	1,671.670	9.73	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	820.18000		0.82018		1,095.22000	1.09522	820.180	9.85	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	418.36000		0.41836		588.08000	0.58808	418.360	9.98	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	156.92000		0.15692		236.42000	0.23642	156.920	10.12	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.48283		119.16777		8.58448	118.33358		10.23	11,916,777.00	100	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,103.30000		1.10330		1,317.90000	1.31790	1,103.300	10.53	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.56033		115.72297		8.66551	114.87796		10.85	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,566.74000		2.56674		2,883.65000	2.88365	2,566.740	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			285.41847		285.41847		285.32814	285.32814			0.00	0	905.00
R197	On 06/11/2014	Bond Future			289.75127		289.75127		289.66001	289.66001			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.05376		102.15545		6.21749	102.09673		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			228.53508		228.53508		228.29180	228.29180		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			232.00445		232.00445		231.75766	231.75766			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			8.27517		100.29353		8.38394	99.65216		8.02	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.36684		97.88350		8.48025	97.23260		8.72	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.45888		99.40365		8.57701	98.74446		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			7.40149		105.65896		7.52978	105.30568		2.96	10,565,896.00	100	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	53.71000		0.05371		28.65000	0.02865	53.710	2.87	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.53307		103.08683		7.67412	102.72837		3.15	10,308,683.00	100	100.00
R203	On 06/11/2014	Bond Future	6.84	Call	207.82000		0.20782		149.34000	0.14934	207.820	3.05	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	289.08000		0.28908		212.85000	0.21285	289.080	3.08	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.67568		104.68795		7.83140	104.32583		3.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,059.69000		1.05969		887.15000	0.88715	1,059.690	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			8.90648		92.72210		8.98402	92.11575			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.98664		94.11921		9.06664	93.50389			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.06621		91.57406		9.14862	90.95085			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.08781		94.68154		9.14992	94.12002			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.16301		96.10821		9.22696	95.53841			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.23753		93.34348		9.30324	92.76661			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.62929		102.47422		7.75038	102.02965		4.45	10,247,422.00	100	15,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	469.20000		0.46920		663.64000	0.66364	469.200	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.73881		104.01728		7.86864	103.56616		4.46	10,401,728.00	100	100.00
R204	On 06/11/2014	Bond Future	7.99	Put	800.03000		0.80003		988.27000	0.98827	800.030	4.52	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.84961		101.59797		7.98881	101.14168		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			9.22438		99.02092		9.28639	98.41266			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.30033		96.08592		9.36421	95.46866			0.00	0	0.00

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 05/02/2015	Bond Future		9.37591	97.57826		9.44159	96.95314			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future		7.90734	97.68820		8.01217	97.24211		5.73	43,959,690.00	450	30,770.00
R207	On 06/11/2014	Bond Future		8.00970	99.15973		8.12066	98.70704		5.84	9,915,973.00	100	100.00
R207	On 05/02/2015	Bond Future		8.11408	97.05858		8.23146	96.60063		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		8.07047	95.77662		8.17459	95.27321		6.70	9,577,662.00	100	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	586.71000	0.58671	785.59000	0.78559	586.710	6.80	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.16773	93.82084		8.27705	93.30996		7.19	9,382,084.00	100	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,052.93000	1.05293	1,249.38000	1.24938	1,052.930	7.28	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.26448	95.27811		8.37908	94.76099		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		9.02797	76.05914		9.10515	75.48551		14.42	7,605,914.00	100	25,602.00
R209	On 06/11/2014	Bond Future		9.10030	74.05810		9.17969	73.47596		15.89	7,405,810.00	100	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,230.10000	1.23010	1,080.06000	1.08006	1,230.100	15.51	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,841.46000	1.84146	1,638.15000	1.63815	1,841.460	15.64	8,102,424.00	4,400	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,445.63000	2.44563	2,196.74000	2.19674	2,445.630	15.74	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,612.41000	2.61241	2,351.97000	2.35197	2,612.410	15.77	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,784.97000	2.78497	2,512.95000	2.51295	2,784.970	15.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,442.22000	2.44222	2,706.59000	2.70659	2,442.220	15.89	10,745,768.00	4,400	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,737.79000	1.73779	1,948.16000	1.94816	1,737.790	16.05	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,550.81000	1.55081	1,745.07000	1.74507	1,550.810	16.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	889.50000	0.88950	1,018.69000	1.01869	889.500	16.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	822.20000	0.82220	943.88000	0.94388	822.200	16.37	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	759.13000	0.75913	873.59000	0.87359	759.130	16.40	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		9.17072	75.20855		9.25222	74.61868		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		171.43701	171.43701		170.98364	170.98364			0.00	0	618.00
R210	On 06/11/2014	Bond Future		172.00012	172.00012		171.54003	171.54003			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		130.59430	130.59430		130.55573	130.55573			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.57716	132.57716		132.53813	132.53813			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		134.64293	134.64293		134.59974	134.59974			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future		136.68736	136.68736		136.64359	136.64359			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		8.90641	86.78645		8.98884	86.16817		12.54	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future		8.98523	84.55239		9.07019	83.92493		13.85	0.00	0	0.00
R213	On 05/02/2015	Bond Future		9.06360	85.86554		9.15104	85.22986		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		9.13248	76.77387		9.21476	76.14076		14.92	76,773.87	1	6,154.00
R214	On 06/11/2014	Bond Future		9.20534	74.64194		9.28999	73.99942		16.53	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,097.53000	3.09753	2,785.23000	2.78523	3,097.530	16.50	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,406.16000	1.40616	1,598.37000	1.59837	1,406.160	16.90	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.27762	75.80125		9.36459	75.15011		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		20,973.63000	20,973.63000		21,086.15000	21,086.15000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		21,245.29000	21,245.29000		21,386.04000	21,386.04000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		5.06860	5.06860		5.11670	5.11670		14.70	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.04360	5.04360		5.09440	5.09440		8.89	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		5.02590	5.02590		5.07670	5.07670		9.91	0.00	0	0.00
Total for Derivatives :											5,920,756,749.02	617,378	4 366 182.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.40375		0.00000	101.38613			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.22500	103.16679		7.34500	103.04228			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.90757		0.00000	99.88872			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.74500	104.20125		8.86000	103.73211			0.00	0	4,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond	0.00000	101.26606		0.00000	101.24598			0.00	0	50,000,000.00
AA07	On 15/04/2021	Spot Bond	9.47500	101.70869		9.57500	101.18956			0.00	0	361,344,800.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.50860		0.00000	100.48715			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.60419		0.00000	100.58238			0.00	0	16,285,200.00
AB013	On 21/11/2018	Spot Bond	9.61000	95.96870		9.72500	95.55004			2,883,000,000,000.00	300,000,000	300,000,000.00
AB06	On 27/03/2015	Spot Bond	7.32500	102.38223		7.44500	102.27249			1,025,500,000,000.00	140,000,000	375,366,200.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.94979		0.00000	100.92785			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.91500	104.65994		9.03500	104.33028			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000	136.97347		1.28000	136.90955			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	268.49217		2.24000	268.35966			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.47793		0.00000	100.45695			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.43275		0.00000	100.41509			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.01832		0.00000	99.99983			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.01917		0.00000	99.99987			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.01960		0.00000	99.99976			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.35964		0.00000	101.33978			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.45921		0.00000	101.43900			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.30385		0.00000	101.28325			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.98500	105.42468		8.10500	105.31501			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.47921		0.00000	100.45770			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.73500	102.51241		7.85000	102.45830			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.02695		0.00000	102.00613			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.48057		0.00000	100.45888			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.53840		0.00000	101.51342			0.00	0	0.00

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	101.36232		0.00000	101.33891			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	101.60729		0.00000	101.58229			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	99.85815		0.00000	99.83744			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	99.88926		0.00000	99.86674			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.31904		0.00000	100.29678			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	99.82042		0.00000	99.79433			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.94000	129.22963		2.94000	129.16359			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.03000	117.41844		4.03000	117.35496			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.78000	103.89316		4.78000	103.83476			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	106.65773		5.95000	106.59443			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.31500	114.18670		11.43500	113.92509			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	102.14038		0.00000	102.10695			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	102.10733		0.00000	102.07998			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	99.67525		0.00000	102.18748			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	102.32198		0.00000	102.29188			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.53000	113.99946		4.53000	113.93622			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	55.03289		100.00000	54.89956			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.98000	169.96591		1.98000	169.88338			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	159.07182		2.76000	158.99123			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.01000	172.10970		2.01000	172.02593			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond		7.91000	105.18051		7.91000	105.18050			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.80000	182.20572		1.80500	181.98084			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.31125	74.83938		8.43125	74.52263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	8.31125	74.83938		8.43125	74.52263			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.90190		0.00000	99.88192			0.00	1,200,000,000	300,000,000.00
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	101.26250		0.00000	101.24317			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.24705		0.00000	101.22759			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.69000		0.00000	87.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.27500	100.65232		7.39000	100.57553			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	101.47303		0.00000	101.45363			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.51500	110.42594		7.63500	110.25640			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.30876		0.00000	101.28773			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	106.56458		2.55000	106.51103			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	155.65480		2.52000	155.21965			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	206.92085		2.40500	206.66697			0.00	0	0.00

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		9.82500	90.22436		9.93000	89.64538			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	103.66828		0.00000	103.65320			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	101.23000		0.00000	101.07000			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	106.16385		9.63000	106.13642			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	111.17000		0.00000	111.16000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.75500	105.09483		9.85000	104.36675			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.18000	89.25673		9.28000	88.77672			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		9.85000	104.39432		9.94500	103.67279			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	100.14567		0.00000	100.03021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.92449	0.00000	100.90315				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.51500	106.77316	8.63500	106.36102				681,200,000,000.00	80,000,000	1,459,500,000.00
ABS11	On 09/04/2021	Spot Bond	9.18500	102.99875	9.28500	102.47277				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.17500	102.00081	7.29500	101.88064				0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.10500	96.28358	9.20500	95.82090				364,200,000,000.00	40,000,000	1,059,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.97500	94.14276	10.07000	93.49613				0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.87500	104.74205	7.99500	104.52426				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.05000	272.44787	2.05000	272.31481				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000	128.96698	1.22000	128.90685				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	130.35035	2.10000	130.28643				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00291	100.00000	0.00290				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	48.42222	100.00000	48.30363				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.67500	105.49176	11.79500	105.32152				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.77853	0.00000	100.75141				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.37676	100.00000	4.36616				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.79804	0.00000	100.77025				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.07428	0.00000	101.03687				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	26.08754	100.00000	26.02435				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.75900	0.00000	100.73257				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.45144	11.00000	63.43330				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.69603	100.00000	16.65558				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	99.95656		0.00000	99.93481			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	99.95201		0.00000	99.92803			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	99.95859		0.00000	99.93783			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	99.95722		0.00000	99.93579			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.95661		0.00000	99.93489			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.01566		0.00000	102.99207			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.01566		0.00000	102.99207			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.03363		0.00000	103.00990			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	99.95971		0.00000	99.93949			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.03363		0.00000	103.00990			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.99770		0.00000	102.97425			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.71856		0.00000	89.69990			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	99.96041		0.00000	99.94056			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.83982		0.00000	99.81924			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.95808		0.00000	99.93706			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.95648		0.00000	99.93478			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.95590		0.00000	99.93393			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.95701		0.00000	99.93558			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.95972		0.00000	99.93950			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.62500	101.40335		9.72500	100.94970			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.09744		0.00000	101.07517			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.78129		0.00000	101.75692			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	83.43122	0.00000	83.41116				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.38122	0.00000	165.84492				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.42314	0.00000	165.88671				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.95852	0.00000	99.93776				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.59928	0.00000	100.57910				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.59928	0.00000	100.57910				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.46708	0.00000	100.44655				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.95989	0.00000	99.93980				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.96022	0.00000	99.94030				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.00616	0.00000	100.98219				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.34135	0.00000	100.31979				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.00656	0.00000	100.98261				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.99074	0.00000	102.96742				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.57555	0.00000	103.55282				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.99972	0.00000	99.97984				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.91078	0.00000	101.88862				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.54242	0.00000	101.52209				0.00	0	9,700,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.95837	0.00000	99.93753				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.95945	0.00000	99.93905				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.96384	0.00000	99.94558				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.96475	0.00000	99.94695				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.96298	0.00000	99.94430				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.95956	0.00000	99.93921				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.96145	0.00000	99.94204				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	99.96368		0.00000	99.94534			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.96309		0.00000	99.94446			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.47003		10.23000	102.44225			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.96232		0.00000	99.94339			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.96341		0.00000	99.94494			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.40955		0.00000	123.27435			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.68500	100.39523		9.80000	99.92118			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.95965		0.00000	99.93938			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.52860		1.75000	113.47415			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.96314		0.00000	99.94454			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.96285		0.00000	99.94419			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.85159		0.00000	99.83042			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.84681		0.00000	99.82496			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.85637		0.00000	99.83589			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.84776		0.00000	99.82606			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.55906		0.00000	100.54048			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.93263		0.00000	101.90984			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.89688		0.00000	101.87546			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.84585		0.00000	99.82388			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.08306		0.00000	101.06246			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.84776		0.00000	99.82606			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.96054		0.00000	99.94073			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.95806		0.00000	99.93711			0.00	0	0.00

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	99.95734	0.00000	99.93604				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.96325	0.00000	99.94478				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.96244	0.00000	99.94357				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.95726	0.00000	99.93588				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.95726	0.00000	99.93588				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.83152	0.00000	99.80750				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.85064	0.00000	99.82933				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.95475	0.00000	99.93207				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.17866	0.00000	102.15686				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.83152	0.00000	99.80750				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.55898	0.00000	92.54067				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.95634	0.00000	99.93451				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.83916	0.00000	99.81622				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.26745	0.00000	120.34267				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.12518	0.00000	121.20798				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.86020	0.00000	99.84025				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.86153	0.00000	99.84179				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.54358	0.00000	100.52462				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.85790	0.00000	99.83763				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.85733	0.00000	99.83698				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.85159	0.00000	99.83042				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.86001	0.00000	99.84003				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.86020	0.00000	99.84025				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.95904	0.00000	99.93852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.79782	0.00000	100.77416				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.07744	0.00000	101.05510				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.78274	0.00000	101.76623				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	100.12286	100.00000	99.86007				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.46986	100.00000	14.43481				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.44454	0.00000	100.42513				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.49049	0.00000	100.46905				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.52105	0.00000	100.49827				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.13847	0.00000	101.11829				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.25484	0.00000	101.23260				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.40990	0.00000	101.38491				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.00437	0.00000	100.98475				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.25000	98.27512	8.37000	98.05654				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.30032	0.00000	101.27487				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.51696	0.00000	101.48724				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.66500	101.86735	8.78000	101.40592				0.00	0	21,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.45000	114.72803	9.54500	114.09009				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	97.12681	100.00000	96.79304				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.32500	108.59024	7.44500	108.37017				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	92.76091	100.00000	92.53074				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.56500	98.49940	9.67000	97.82173				0.00	0	0.00

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	13.03449	100.00000	13.00564				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.25500	98.54957	10.33500	97.91311				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	160.68743	2.77000	160.25403				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.08126	0.00000	100.06093				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.12183	0.00000	100.10441				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.21919	0.00000	100.20061				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.12958	0.00000	101.11126				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	100.03003	0.00000	101.68514				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.43362	0.00000	100.40641				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.96275	0.00000	99.94414				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	99.85637	0.00000	99.83589				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.94556	0.00000	99.91837				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.21676	0.00000	100.19263				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	104.19000	0.00000	104.61000				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	100.19255	0.00000	100.17112				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	100.01850	0.00000	100.08741				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.86976	0.00000	99.85118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	99.87168	0.00000	99.85336				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.61112	0.00000	101.59046				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.15500	104.30706	9.27000	103.87611				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.69599	0.00000	101.67794				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.11551	0.00000	102.09473				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.43854	0.00000	101.41943				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.85141	0.00000	100.83012				0.00	0	300,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.63257	0.00000	100.61065				0.00	20,000,000,000	5,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.75500	99.41308	9.85500	98.91989				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.48000	107.49053	7.60000	107.31826				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.76006	0.00000	101.73633				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.60249	0.00000	101.58085				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.71500	102.07792	7.83000	102.02319				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.06500	104.50613	9.18500	104.14098				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.12918	103.95321	11.23641	103.82698				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.07986	102.73171	11.16303	102.64860				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12441	102.68085	11.21163	102.59415				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.26959	0.00000	102.24016				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.16542	102.59763	11.25686	102.49940				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01243	101.87980	12.12865	101.51694				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.32354	0.00000	102.29341				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.32354	0.00000	102.29341				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.32361	0.00000	102.29348				0.00	0	0.00

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		11.37918	102.05228		11.48641	101.92783			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.30158	102.65457		11.40452	102.53501			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.07986	102.73171		11.16303	102.64860			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.24453	102.77202		11.35357	102.63286			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.42677	102.19093		10.53562	102.04195			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.20491		0.00000	102.17632			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.19241		0.00000	102.16381			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.19241		0.00000	102.16381			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	102.07414		0.00000	102.04711			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		10.81080	101.83811		10.82929	101.78183			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.84000	100.35330		11.96000	100.02162			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	102.12790		0.00000	102.10016			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.76500	97.91468		11.88500	97.56791			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	102.00008		0.00000	101.97413			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.88254		9.28000	101.85687			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	102.01948		0.00000	101.99138			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.55500	100.60602		11.67000	100.25762			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.95920		0.00000	101.93196			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	102.00943		0.00000	101.98148			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	102.00943		0.00000	101.98148			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.93510		0.00000	101.90819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.16149		0.00000	102.13344			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.91363		0.00000	101.89510			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	102.16149		0.00000	102.13344			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.93912		0.00000	101.91215			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	102.08633		0.00000	102.05928			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	102.16158		0.00000	102.13354			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.55782		0.00000	101.53758			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.12918	104.58445		14.23641	104.45086			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.39030	103.25002		15.49882	102.98222			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.28174	103.00470		14.38989	102.82447			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.66125		0.00000	102.62409			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.66125		0.00000	102.62409			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.66125		0.00000	102.62409			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.76136		0.00000	102.72277			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.31052		0.00000	102.27832			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	17.23023		100.00000	17.19754			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.68506		100.00000	22.62951			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.64596		100.00000	20.59539			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.74441		100.00000	12.71321			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.74849		100.00000	12.71761			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.40860		100.00000	15.37087			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.35129		100.00000	13.31859			0.00	0	0.00

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		101.07951		0.00000	101.06181			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.05857		0.00000	101.03973			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.84515		100.00000	7.80634			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.84515		100.00000	7.80634			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.95000		178.57925		1.95000	178.49259			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.37000		144.05834		8.46500	142.21724			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.37000		144.41813		8.46500	142.58917			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.75500		96.29786		8.85000	95.55220			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.19223		0.00000	100.17064			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		99.96185		0.00000	99.94272			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15500		98.27862		8.27000	97.89759			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.89150		0.00000	101.87175			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.13037		0.00000	101.11029			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.15363		0.00000	101.13314			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.23117		0.00000	101.20930			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.30867		0.00000	101.28542			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.52522		0.00000	101.49811			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.47308		100.00000	15.43518			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.93141		0.00000	100.91209			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.97797		0.00000	100.95769			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.99791		0.00000	100.97722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.00456		0.00000	100.98373			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.08431		0.00000	101.06183			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.19055		0.00000	101.16588			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.13534		100.00000	15.09827			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.13534		100.00000	15.09827			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.01776		0.00000	100.00009			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.01929		0.00000	100.00013			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.01971		0.00000	100.00015			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.61500	102.69194		8.73500	102.37996			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.02096		0.00000	100.00019			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.02307		0.00000	100.00015			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.20500	104.22679		6.32000	104.19294			0.00	0	140,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.05946		0.00000	101.03910			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	99.07327		0.00000	99.05578			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.54512		0.00000	98.52759			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.82362		0.00000	97.80621			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.49071		0.00000	100.47297			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.57000		0.00000	100.54942			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.39662		0.00000	100.37932			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.41691		0.00000	100.39872			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.45374		0.00000	100.43393			0.00	0	0.00

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	100.60630		0.00000	100.57978			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.05036		0.00000	101.01242			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.17026		100.00000	45.06084			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	21.28225		100.00000	21.23013			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	99.91951		0.00000	99.89941			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.62717		0.00000	100.60603			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.53500	103.57080		7.65000	103.50626			0.00	0	15,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.71500	110.86500		9.83500	110.57276			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.48541		0.00000	101.45525			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.36500	103.16033		9.48500	102.92894			0.00	0	679,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.46500	102.68591		11.58000	102.28002			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.31988		0.00000	101.29137			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.71500	103.76452		11.83000	103.33229			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.78074		0.00000	100.75986			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.60500	100.36867		9.72500	100.04501			0.00	0	40,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.73106		0.00000	100.70263			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.15500	99.35447		12.27000	98.90148			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.97440		0.00000	100.95330			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.02651		0.00000	99.99986			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.85773		0.00000	100.83742			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.50500	92.33787		10.60500	91.90609			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.20000	113.58924		10.29500	112.95792			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.05000	109.90757		10.14500	109.25128			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.38000	114.73667		9.47500	114.02481			0.00	0	562,665,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.27177		0.00000	100.24130			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.96500		102.77441		12.08500	102.55422			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.72859		0.00000	100.70413			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.75687		0.00000	99.72923			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.03898		0.00000	101.00979			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		102.14334		0.00000	102.10520			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.45144		0.00000	102.40778			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.29551		0.00000	100.27053			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.37551		0.00000	100.35184			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.04635		0.00000	101.00991			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.03548		0.00000	100.99942			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.09289		0.00000	101.05484			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.80531		0.00000	100.78204			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.95862		0.00000	99.93786			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.02660		0.00000	101.00804			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.02554		0.00000	100.00020			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.68357		10.11000	104.65505			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.02554		0.00000	100.00020			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.45015		0.00000	101.42839			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		118.66102		2.76000	118.60082			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		118.62665		3.14000	118.56530			0.00	0	0.00

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	102.44596		8.25000	102.42346			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	100.02554		0.00000	100.00020			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.02554		0.00000	100.00020			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.20999		3.10000	118.14907			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.99504		2.40000	117.93644			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.94036		0.00000	99.91068			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.45895		0.00000	101.44149			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.25417		0.00000	101.23460			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.57500	101.30930		8.69500	101.03739			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.58331		0.00000	101.56325			0.00	0	6,300,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.56168		0.00000	101.54187			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.07513		0.00000	101.05412			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.19242		0.00000	101.17124			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.62500	101.41526		8.74500	101.14233			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.62500	101.41526		8.74500	101.14233			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.67500	100.22009		8.79500	99.93469			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.95752		0.00000	99.93623			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.95282		0.00000	99.92922			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.19958		0.00000	101.18001			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.19958		0.00000	101.18001			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	99.45409		100.17539	99.18337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.02760	0.00000	100.00026				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.70329	0.00000	100.68296				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		99.95705	0.00000	99.93545				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.46124	0.00000	100.44098				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.49034	0.00000	100.46881				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.91952	9.35000	102.89355				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.91952	9.35000	102.89355				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.46117	0.00000	100.44092				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.46241	0.00000	100.44210				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		100.74991	0.00000	100.71701				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.01807	0.00000	100.00009				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.73575	0.00000	100.70347				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.20956	0.00000	100.19170				0.00	100,000,000	100,000,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.20956	0.00000	100.19170				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.20956	0.00000	100.19170				0.00	150,000,000	150,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.20956	0.00000	100.19170				0.00	100,000,000	100,000,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.20956	0.00000	100.19170				0.00	150,000,000	150,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.26498	0.00000	100.24683				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.35837	0.00000	100.33780				0.00	150,000,000	150,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.48175	0.00000	100.46112				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.48175	0.00000	100.46112				0.00	250,000,000	250,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.48175	0.00000	100.46112				0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.48175	0.00000	100.46112				0.00	250,000,000	250,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.35692	0.00000	100.33622				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.48500	102.79669	9.60000	102.33647				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.47680	0.00000	100.45764				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.50690	0.00000	101.48639				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.95133	0.00000	99.92695				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.54023	0.00000	100.51006				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.30016	0.00000	100.27966				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.30143	0.00000	100.28107				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.43487	0.00000	100.41473				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.54626	0.00000	100.52581				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.55431	0.00000	100.52999				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.64683	0.00000	100.62659				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.83850	0.00000	102.81805				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.18869	0.00000	100.16750				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.90732	0.00000	99.88842				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.83417	0.00000	99.81508				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.85828	0.00000	99.83807				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.83630	0.00000	99.81296				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.83630	0.00000	99.81296				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.83630	0.00000	99.81296				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.83630	0.00000	99.81296				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.21550	0.00000	101.19387				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.95726	0.00000	100.93541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.07733		0.00000	100.05376			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.81734		0.00000	99.79395			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.05832		0.00000	102.03361			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.85988		0.00000	101.83575			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.81950		0.00000	99.79637			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.72749		0.00000	101.70331			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.95441		0.00000	99.93159			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.85993		0.00000	101.83580			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.85993		0.00000	101.83580			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.73809		0.00000	101.71395			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	101.44101		0.00000	101.41686			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	100.69028		0.00000	100.66712			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.10500	92.47676		11.21000	91.91910			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.62500	93.99630		11.73000	93.43456			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.65763		0.00000	101.63461			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.82922		0.00000	99.80488			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.67431		0.00000	100.65168			0.00	0	0.00

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	101.05304	0.00000	101.03163		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	101.01889	0.00000	100.99536		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	101.15394	8.80500	101.13026		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	99.85064	0.00000	99.82933		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	102.71331	0.00000	102.69133		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	99.84356	0.00000	99.82126		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	99.84070	0.00000	99.81798		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	99.82960	0.00000	99.80532		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	101.87438	0.00000	101.85147		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	102.62405	0.00000	102.59193		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	102.62405	0.00000	102.59193		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	102.62405	0.00000	102.59193		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	99.95215	0.00000	99.92817		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	99.91264	0.00000	99.89482		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	101.02954	0.00000	101.01125		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.65763	0.00000	101.63461		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	99.80722	0.00000	101.52327		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.96936	0.00000	100.94747		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	99.80152	0.00000	99.77323		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.66769	0.00000	101.64453		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	99.93842	0.00000	99.90771		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343		On 20/12/2023	Spot Bond	0.00000	99.94975		0.00000	99.92470			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	99.96245		0.00000	99.94358			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	99.83495		0.00000	99.81142			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.95968		0.00000	100.93802			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.65616		0.00000	100.63546			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	99.80858		0.00000	101.51236			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	101.61740		0.00000	101.59493			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.01177		0.00000	100.99123			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.47400		0.00000	100.44755			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.47400		0.00000	100.44755			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.32329		0.00000	100.30302			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	99.77421		0.00000	99.74203			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	100.50952		0.00000	100.48108			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.49295		0.00000	100.46544			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.93657		0.00000	100.91495			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	101.04630		0.00000	101.02503			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	99.86441		0.00000	99.84507			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.54629		10.55000	102.51765			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.28500	104.15513		10.39000	103.48498			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.73060		0.00000	101.70944			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.95899		0.00000	100.93335			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.42500	106.21428		12.53000	105.58431			0.00	0	0.00

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	100.99948	0.00000	100.97276				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.45500	105.94208	12.56000	105.33760				0.00	0	30,000,000.00
CLN368	On 26/07/2022	Spot Bond	10.88500	105.30448	10.99000	104.71110				0.00	0	20,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.99948	0.00000	100.97276				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.00078	0.00000	100.97819				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.81814	0.00000	99.79221				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.83285	0.00000	99.80902				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.41226	0.00000	101.38776				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.85063	0.00000	99.82933				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.22551	0.00000	101.20156				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.80500	102.18314	9.90500	101.66186				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.58197	0.00000	101.55230				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.83438	0.00000	99.81077				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.13572	7.01000	39.12846				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	153.20271	0.00000	150.79515				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	8.75500	134.57197	8.85000	133.88691				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.37000	144.05834	8.46500	142.21724				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.37000	144.41813	8.46500	142.58917				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.61864	0.00000	90.59949				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.53843	0.00000	90.51912				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.52400	0.00000	101.49976				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.52400	0.00000	101.49976				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.95694	0.00000	99.93538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.96004	0.00000	99.93998				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.95949	0.00000	99.93913				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.40808	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.84776	0.00000	99.82606				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.05304	0.00000	101.03163				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.86191	0.00000	99.84223				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.85446	0.00000	99.83371				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.85541	0.00000	99.83480				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.53940	0.00000	100.51569				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.46304	0.00000	101.43983				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.12500	106.16225	9.24500	105.99625				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.06500	100.10064	9.18500	99.68526				0.00	0	1,146,146,600.00
COJ05	On 05/06/2023	Spot Bond	10.41500	110.69309	10.51500	110.05111				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.47500	103.44319	8.59500	103.25279				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.00500	106.25955	10.10500	105.73772				0.00	0	75,100,000.00
COJG01	On 09/06/2024	Spot Bond	10.06500	100.95810	10.17000	100.27906				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.41500	94.46542	10.52000	93.87542				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.10000	95.80393	11.19500	95.14657				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.10000	88.82143	11.19500	88.18907				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.58157	0.00000	100.56204				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.43576	0.00000	100.41478				0.00	4,000,000,000	4,000,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.32580	0.00000	100.30524				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.92526	0.00000	100.90525				0.00	0	0.00

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	11.32500	103.11008		11.42500	102.53562			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.38335		100.00000	11.35578			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.97882		0.00000	100.96055			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.34000	97.32089		8.46000	96.96998			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.29479		0.00000	100.27837			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.16353		0.00000	100.14716			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.37692		0.00000	100.36048			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	71.50509		100.00000	71.36992			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.17954		0.00000	100.15930			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.64808		0.00000	100.63103			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	101.91511		0.00000	101.88183			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.80190		0.00000	99.77366			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.87174		0.00000	101.83743			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.13142		0.00000	102.10226			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.23503		0.00000	102.20448			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35500	114.04889		7.47500	113.78802			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.64500	106.93319		8.74500	106.46041		29,371,548,297,000.00		3,397,518,600	5,365,200,000.00
DV23	On 27/02/2023	Spot Bond	9.16500	107.96997		9.27000	107.30540		714,372,340,500.00		77,945,700	4,367,363,400.00
DV24	On 18/02/2024	Spot Bond	9.27500	105.79969		9.38000	105.10334			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.80500	105.59078		9.88500	104.93961			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.15584		0.00000	100.13825			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.54602		0.00000	100.52760			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.99991		0.00000	99.98310			0.00	2,400,000,000	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond		8.29500	129.67951		8.39500	129.10663			0.00	0	2,072,100,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	102.86009		0.00000	102.82615			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	135.38250		0.10000	135.32368			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.93000	122.43942		1.95000	122.09378			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		1.94000	109.96012		1.96000	109.61531			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.08500	109.09879		2.10500	108.75479			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.10000	100.78756		2.10500	100.66684			1,470,000,000,000.00	700,000,000	4,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.90500	107.04093		10.00500	106.55446			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.75500	107.53409		9.85500	107.00760			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.15000	100.59135		10.24500	99.98478			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.49500	94.71301		10.57500	94.34165			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.65500	101.67734		10.73500	101.27486			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.59488		0.00000	100.57483			0.00	0	400,000,000.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.27953		0.00000	100.25951			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.08221		0.00000	100.06591			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.73341		0.00000	100.71518			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.43996		0.00000	100.42229			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.44330		0.00000	100.42549			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		77.97539	100.00000	77.81461				300,000,000,000,000.00	3,000,000,000	3,000,000,000.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		54.43185	100.00000	54.26191				32,000,000,000,000.00	320,000,000	160,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.17530	3.00000	129.10904				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.53500		107.30076	11.65500	107.15196				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.94015	0.00000	102.91652				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.17971	0.00000	101.15621				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.96596	0.00000	101.94080				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.13500		97.04806	10.25000	96.67633				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.59320	0.00000	101.57084				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.33646	0.00000	100.31536				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.68451	0.00000	100.66147				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.63178	0.00000	100.61050				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.51016	0.00000	100.48965				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.69664	0.00000	100.67319				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.56008	0.00000	100.53756				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.58710	0.00000	100.56732				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.60341	0.00000	100.58309				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.47346	0.00000	100.45443				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.49349	0.00000	100.47365				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.46945	0.00000	100.45059				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.48615	0.00000	100.46661				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93500		103.23613	7.05500	103.07969				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.89500	105.88480	8.01000	105.47807				298,862,067,000.00	37,854,600	7,551,754,600.00
ES23	On 25/01/2023	Spot Bond	8.71500	111.62659	8.82000	110.94505				1,951,739,065,500.00	223,951,700	12,131,506,900.00
ES26	On 02/04/2026	Spot Bond	8.96000	93.65003	9.05500	92.98471				2,809,278,080,000.00	313,535,500	11,069,935,500.00
ES33	On 15/09/2033	Spot Bond	9.67000	83.11997	9.74500	82.54738				32,761,864,267,000.00	3,387,990,100	20,755,739,500.00
ES42	On 25/04/2042	Spot Bond	9.86500	88.34286	9.94500	87.65287				0.00	0	36,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.61919	0.00000	100.59832				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.63936	0.00000	100.61781				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.47192	0.00000	100.45120				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.23761	0.00000	101.21742				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.84635	0.00000	99.82657				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.38493	0.00000	100.36639				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.25616	0.00000	101.23625				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.72805	0.00000	101.70967				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.48578	100.00000	11.45796				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.17765	100.00000	11.15057				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.92006	0.00000	99.90010				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.91678	0.00000	99.89600				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.91022	0.00000	99.88780				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.90365	0.00000	99.87960				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.77500	102.80173	6.89500	102.75306				0.00	0	1,025,602,600.00
FRB05	On 21/12/2018	Spot Bond	9.55500	96.13921	9.67000	95.71183				0.00	0	384,900,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.14214	0.00000	100.12406				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.14207	0.00000	100.12399				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	101.15131		0.00000	101.12969			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.53785		0.00000	103.41586			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.35315		0.00000	100.33083			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.35918		0.00000	100.33648			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.50500	97.97801		10.60500	97.47468			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.35500	102.13166		11.47000	101.69870			0.00	0	64,300,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.46061		0.00000	98.43999			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.46503		2.20000	129.40120			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	271.81870		2.08000	271.68572			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	109.51608		2.26000	109.46190			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	156.01308		2.50000	155.57690			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000	210.27520		2.29500	210.01730			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.78500	110.09540		7.90500	109.92580			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90100	60.55293		7.90200	60.53383			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.23474		9.47400	38.22435			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.93943		9.71000	36.92918			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	61.38212		100.00000	61.26567			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.72343		0.00000	100.69169			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.70370		0.00000	100.67283			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.70370		0.00000	100.67283			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.26900		0.00000	100.24203			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.69199		0.00000	100.66163			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.95160		0.00000	99.92736			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.02672		0.00000	100.00023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	99.95867		0.00000	99.93792			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	99.95421		0.00000	99.93125			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	102.40648		0.00000	102.39101			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	100.02631		0.00000	100.00022			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	102.02699		0.00000	102.00244			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	101.92718		0.00000	101.90385			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	99.94770		0.00000	99.92157			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	101.99218		0.00000	101.96804			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	102.12447		0.00000	102.09872			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.64173		0.00000	102.60962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	102.56058	0.00000	102.52946			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	14.77384	100.09221	14.73802			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.79949	0.00000	101.77772			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.74388	0.00000	113.91988			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.95154	0.00000	99.92741			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.94543	0.00000	99.91825			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.64817	0.00000	100.61974			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.01845	0.00000	106.05021			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.95520	0.00000	99.93278			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	99.95469	0.00000	99.93200			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.95900	0.00000	99.93844			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.88771	0.00000	101.86486			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.50260	0.00000	102.47221			0.00	0	0.00
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	101.85289	0.00000	101.83047			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.60525	13.22500	57.58488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	101.74144	0.00000	101.72038				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.74377	0.00000	101.72267				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.94146	0.00000	99.91214				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.82736	0.00000	101.80524				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50500	97.46193	3.50500	97.41041				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.91093	0.00000	101.88780				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.91093	0.00000	101.88780				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.44647	0.00000	102.42355				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.65763	0.00000	101.63461				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.90912	0.00000	99.88643				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.57573	0.00000	99.37184				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.79485	0.00000	101.77313				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.75074	0.00000	101.72955				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.94887	0.00000	100.92350				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.06645	0.00000	102.04141				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.64932	0.00000	100.62884				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.93873	0.00000	100.91364				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.07443	0.00000	101.05016				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.38663	0.00000	102.35767				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.86914	0.00000	101.84652				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.38431	0.00000	102.35538				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.72984	0.00000	101.70891				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.66227	0.00000	100.62525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	101.88771	0.00000	101.86486				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.88771	0.00000	101.86486				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.01782	0.00000	100.00014				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.52876	0.00000	101.50809				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.61715	0.00000	101.59531				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.34621	0.00000	101.32546				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.34621	0.00000	101.32546				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.55362	0.00000	101.52951				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.33238	0.00000	101.31137				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.32666	0.00000	101.30572				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.31331	0.00000	101.29216				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.31707	0.00000	101.29587				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.32198	0.00000	101.30041				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.19541	0.00000	101.17592				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.32198	0.00000	101.30041				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.19035	0.00000	101.17093				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.93910	0.00000	100.91688				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.89780	8.75000	100.87407				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.48385	0.00000	100.46177				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.31632	0.00000	101.29293				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	99.95499	0.00000	99.93249				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	99.95530	0.00000	99.93293				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.17739	0.00000	100.15487				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	99.96229	0.00000	99.94328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		101.09338	0.00000	101.07120				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		119.04005	3.44000	118.97734				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		99.95442	0.00000	99.93163				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		99.95393	0.00000	99.93089				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		119.20038	3.42000	119.13765				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000		125.24706	1.56000	125.15691				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.04005	3.44000	118.97734				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000		124.74953	2.54000	124.68686				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000		130.00330	2.61000	129.90603				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.23178	0.00000	101.20680				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		96.82164	0.00000	96.54129				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.02952	0.00000	100.00031				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.03007	0.00000	100.00032				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.96078	0.00000	99.94110				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.95479	0.00000	99.93216				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		105.04753	0.00000	105.05208				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.94670	0.00000	99.92011				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.94878	0.00000	99.92320				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.94110	0.00000	101.91760				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.02732	0.00000	100.00025				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.93879	0.00000	101.91531				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		104.39462	0.00000	104.40351				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		93.00795	0.00000	92.72428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	89.23514		0.00000	94.46269			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.01711		0.00000	100.00011			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.61589		100.00000	8.59502			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.85431		100.00000	21.80137			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000	146.88331		4.68000	146.80145			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.44407		0.00000	101.42787			0.00	0	14,500,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.80779		0.00000	101.78951			0.00	0	400,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.99113		0.00000	102.97200			0.00	5,000,000,000	5,040,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.84314		0.00000	102.82182			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.46806		0.00000	102.44540			0.00	400,000,000	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.81313		0.00000	101.79232			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.96510		0.00000	101.54373			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.01886		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	96.40460		96.35720	96.35720			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42500	131.46410		2.42500	131.39847			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.08828		0.00000	101.06894			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.44615		10.38000	101.41759			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.44615		10.38000	101.41759			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	100.74316		0.00000	100.72639			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.03098		0.00000	101.00718			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56500	106.15135		2.56500	106.09795			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000	200.98771		2.60500	200.74098			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53500	106.72291		2.53500	106.66930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		101.23898		0.00000	101.22175			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		200.11575		2.63500	199.87007			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.13917		0.00000	101.11344			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36000		108.48804		2.36000	108.43407			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.25000		111.79433		2.25000	111.72004			1,350,000,000,000.00	600,000,000	400,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.59000		261.38329		2.59000	261.25183			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		271.60935		2.09000	271.47640			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000		257.03001		2.81000	256.89922			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		126.24866		2.57000	126.18514			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.02542		0.00000	101.00461			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		126.67458		2.10000	126.61258			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.22826		0.00000	101.20645			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.48930		0.00000	101.46699			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.91360		0.00000	100.89248			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40500		106.37882		2.40500	106.32587			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.19629		104.97509	17.15279			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.99928		101.07593	20.94792			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.06636		100.44759	14.03215			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.55374		100.76967	18.01633			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000		113.94304		2.12500	113.76806			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.22000		109.93037		2.22000	109.87611			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.45564		0.00000	98.45455			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000		109.61949		2.25000	109.56529			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.48392		0.00000	100.46064			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		338.87512		2.29000	338.70743			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.26641		0.00000	101.25034			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.87768		0.00000	100.85584			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.82869		0.00000	100.80810			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.78888		0.00000	100.76923			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.45966		0.00000	100.43854			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.28683		0.00000	100.26767			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.46619		0.00000	101.44324			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.03371		5.86000	102.99331			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.68500		103.73011		6.80500	103.62480			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65500		102.74498		7.77500	102.47978			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500		103.39286		8.18500	103.03183			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26500		109.03995		8.38000	108.62927			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.83500		101.51437		8.93500	101.06679			706,800,000,000.00	80,000,000	1,550,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.03500		100.49657		9.13500	100.00552			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.62500		91.29487		9.73000	90.70735			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000		106.63593		9.85500	105.96904			0.00	0	144,400,000.00
FRX26	On 01/10/2026	Spot Bond	10.03000		98.29969		10.12500	97.63090			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29500		96.76860		10.37500	96.14344			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.51000		78.53142		10.59000	77.93462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.96680		0.00000	99.95008			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	99.96548		0.00000	99.94808			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	99.96493		0.00000	99.94727			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	99.96353		0.00000	99.94519			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	99.96134		0.00000	99.94193			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	99.95970		0.00000	99.93948			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	99.95258		0.00000	99.92888			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.49260		0.00000	100.47541			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.51853		0.00000	100.50044			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.54196		0.00000	100.52305			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.54748		0.00000	100.52838			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.56312		0.00000	100.54348			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.58661		0.00000	100.56615			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.60618		0.00000	100.58504			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.69217		0.00000	100.66804			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.66736		0.00000	101.64688			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.42070		0.00000	101.39798			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.41500	101.90642		9.53500	101.58973			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	100.63842		0.00000	100.62205			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91802			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.26687		0.00000	99.25058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.91283		0.00000	100.89390			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.93264		0.00000	100.91331			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.97093		0.00000	100.95080			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.01844		0.00000	100.99733			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.08436		0.00000	101.06187			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	100.18160		0.00000	100.16120			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.50163		0.00000	101.48213			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.26267		0.00000	101.24265			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.35356		0.00000	101.33500			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.50013		0.00000	101.48221			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.13910		0.00000	100.02450			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.59275		0.00000	100.57134			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	100.41397		0.00000	100.39578			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.30436		0.00000	100.28640			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.89902		0.00000	99.87851			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.31998		0.00000	101.29520			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.57084		0.00000	101.55206			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.09233		0.00000	100.07398			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.93107		0.00000	100.91090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.94314		0.00000	100.92275			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.80481		0.00000	100.78838			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.59030		0.00000	100.57390			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	101.16154		0.00000	101.14091			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.15193	99.27206		8.26952	99.04326			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	101.21585		0.00000	101.19426			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.50459	104.41639		8.62207	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	101.28565		0.00000	101.26283			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.95477	104.41639		9.07212	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	101.37094		0.00000	101.34659			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	101.29161		0.00000	101.27054			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.42834		0.00000	101.40569			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.48048		0.00000	101.45701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000		100.64378		0.00000	100.62210			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.27925		9.89000	103.25172			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.38500		110.12957		8.48500	109.61562			838,500,000,000.00	100,000,000	6,568,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000		276.04620		1.88000	275.91266			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		282.32586		1.88000	282.18928			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.63000		100.15526		9.70500	99.48855			192,600,000,000.00	20,000,000	6,563,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55000		100.80327		9.62500	100.11947			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		62.77013		100.00000	62.61807			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.29594		100.00000	16.25646			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		94.66538		100.00000	94.34448			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.68709		100.00000	43.58010			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.29996		100.00000	22.24534			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.39984		100.00000	14.36495			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.01064		100.00000	64.84966			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000		116.74974		1.61000	116.69417			14,087,500,000,000.00	8,750,000,000	67,486,900,000.00
I2038	On 31/01/2038	Spot Bond	1.80500		122.14171		1.80500	122.08292			51,204,240,000,000.00	28,368,000,000	71,212,300,000.00
I2046	On 31/03/2046	Spot Bond	1.92000		120.28352		1.92000	120.22531			35,712,000,000,000.00	18,600,000,000	61,714,880,800.00
I2050	On 31/12/2050	Spot Bond	2.00000		127.27287		2.00000	127.21093			6,440,000,000,000.00	3,220,000,000	25,927,812,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.00000		0.00000	94.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.67500		104.60565		7.79500	104.49824			0.00	0	595,500,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.64063		0.00000	100.70930			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.03350		0.00000	101.93371			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.17500		104.55845		8.29500	104.34139			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31500		107.84664		8.43500	107.43149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000	100.57085	0.00000	100.55162				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	117.86786	4.53000	117.80248				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.99500	103.26102	8.11500	103.00302				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.81836	0.00000	100.79943				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.86609	0.00000	100.84607				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	128.44661	1.38000	128.38615				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	129.72990	2.17000	129.66604				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.85206	0.00000	101.83363				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.76667	0.00000	102.74553				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.43500	102.87366	8.55500	102.46589				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.44598	0.00000	100.42919				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.63886	0.00000	101.61915				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.64647	0.00000	100.62723				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.98500	96.34910	9.10000	95.91731				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.48500	93.56680	9.58500	93.14374				0.00	0	18,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.39314	0.00000	100.37598				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.51500	97.76982	8.63500	97.37496				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.53500	101.41559	9.63500	100.94024				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.90460	0.00000	100.88583				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.93127	0.00000	100.91194				0.00	0	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.93500	101.43883	8.05500	101.18896				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.76500	100.85153	8.88000	100.44299				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.03091	0.00000	101.00952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.66492		0.00000	100.64623			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.08500	103.94481		8.20500	103.63859			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.72500	104.88349		8.84000	104.42136			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.91500	105.48361		10.02000	104.80538			0.00	0	41,950,000,000.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.48213		0.00000	101.46285			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.01573		0.00000	100.99700			0.00	600,000,000	150,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00433		100.00000	0.00433			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.04478		0.00000	101.02620			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.09139		0.00000	101.07199			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.15500	97.42160		9.25500	96.93705			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.81288		5.00000	100.79928			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.81288		5.00000	100.79928			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.90047		5.00000	101.88657			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.81288		5.00000	100.79928			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.03853		4.00000	101.02767			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.55230		0.00000	102.52644			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.46785		0.00000	102.44258			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.87883		0.00000	101.85271			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.98181		9.20000	107.95528			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.71982		0.00000	101.69749			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.71982		0.00000	101.69749			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.68456		0.00000	100.66152			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.36430		100.00000	7.34645			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	101.02281		0.00000	101.00429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.70013	0.00000	100.68190				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.57678	0.00000	100.55859				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.67500	101.72907	9.79500	101.61882				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.32478	0.00000	100.30668				0.00	200,000,000	100,000,000.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.05080	0.00000	100.03386				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.45312	0.00000	100.42670				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.30574	100.00000	9.28320				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	66.66671	100.00000	66.66670				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	100.75419	100.00000	100.48479				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	20,000,000,000.00
IN427U	On 01/07/2014	Spot Bond	100.00000	97.98923	100.00000	97.73068				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	96.21352	100.00000	95.96427				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	94.49543	100.00000	94.25498				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	96.87500	100.00000	96.12403				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	93.22389	100.00000	92.53842				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	88.89964	100.00000	88.25544				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	84.58333	100.00000	84.00000				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	99.17355	100.00000	98.36065				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	95.15625	100.00000	94.41861				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	90.56924	100.00000	89.87787				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	85.94161	100.00000	85.31884				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000	99.80640	5.90000	99.79030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA427	On 01/07/2014	Spot Bond	5.90000	99.69382		5.90000	99.67775			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000	99.58148		5.90000	99.56546			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000	99.34676		6.00000	99.33054			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.12014		6.00000	99.10399			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000	98.99084		6.10000	98.97446			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	98.76209		6.10000	98.74579			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	98.53440		6.10000	98.51818			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.94615		0.00000	101.92090			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.12918	103.42859		11.23641	103.30301			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.12918	102.26926		11.23641	102.14508			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	99.89084		0.00000	99.86872			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.22376		0.00000	100.19546			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	99.89350		0.00000	99.87184			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.33711		6.50000	101.31941			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.96896		0.00000	101.94512			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.50381		0.00000	101.48426			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44698		0.00000	97.45474			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.92171		0.00000	99.90215			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.09493		0.00000	101.07627			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.79699		0.00000	101.77418			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.31389		0.00000	101.29418			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.88894		0.00000	102.87390			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.44647		0.00000	101.42898			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.43485		0.00000	101.41751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING239	On 15/07/2014	Spot Bond	0.00000	100.97638	0.00000	100.95946				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.66623	0.00000	100.64888				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.54900	0.00000	100.53169				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.52611	0.00000	100.50837				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.52001	0.00000	100.50248				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.26939	0.00000	100.25250				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.42849	0.00000	101.41226				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.01771	0.00000	101.00036				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.62084	0.00000	100.60360				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.28932	0.00000	100.27123				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.93912	0.00000	101.91215				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.36050	0.00000	100.34313				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.69534	0.00000	100.67603				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.45871	0.00000	97.44142				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.27370	0.00000	101.25382				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.30021	0.00000	101.27991				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.31792	0.00000	101.29735				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.68500	101.84760	8.80500	101.52892				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.97310	0.00000	100.95660				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.70500	99.06330	9.80500	98.54870				0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.05744		0.00000	102.01581			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.91500	104.56516		9.03500	104.20083			0.00	0	111,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.43055		0.00000	101.40907			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.42039		0.00000	101.39767			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.89992		0.00000	100.87825			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.57051		0.00000	100.54546			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.88926		0.00000	99.86674			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.85500	101.48736		8.97500	101.34801			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.78213		0.00000	101.75851			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.27942		0.00000	100.25579			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	120.49191		3.26000	120.42902			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	136.42082		3.68000	136.04194			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.73881		0.00000	101.71536			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.53849		0.00000	101.51351			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.42870		0.00000	101.40494			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.04078		0.00000	100.10572			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.80630		0.00000	99.78413			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	96.51600		3.61000	96.46471			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	102.46350		3.61000	102.40915			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.16632		0.00000	100.04813			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.84056		0.00000	100.81628			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.05080		0.00000	100.03386			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.55500	111.68136		10.67000	111.27064		26,387,500,000,000.00	2,500,000,000	1,000,000,000.00	
IV09	On 30/04/2018	Spot Bond	0.00000	101.27681		0.00000	101.25036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.66000		136.42082		3.68000	136.04194			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		81.18003		100.00000	81.18003			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		97.47733		100.00000	97.22149			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		95.71630		100.00000	95.46961			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		94.02340		100.00000	92.40506			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		96.80943		100.00000	96.07042			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		87.62051		100.00000	86.99464			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		83.42465		100.00000	82.85715			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		91.35000		100.00000	90.78261			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.38635		0.00000	100.36774			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.10260		0.00000	101.08462			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.43335		0.00000	100.41593			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000		97.13454		5.90000	97.13454			0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000		99.77421		100.00000	97.59358		59,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
IVA427	On 03/07/2014	Spot Bond	5.90000		99.66170		5.90000	99.64564			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000		99.54944		5.90000	99.53342			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000		99.42795		6.00000	99.41170			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		99.08785		6.00000	99.07171			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000		98.61560		6.10000	98.59935			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000		98.50196		100.00000	100.00000		147,620,000,000,000.00	24,200,000,000	14,100,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.79161		0.00000	100.76992			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.01206		0.00000	100.99152			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.40436		0.00000	101.38549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	101.41919	0.00000	101.39918				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.69379	0.00000	100.67611				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.53971	0.00000	100.52088				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.57899	0.00000	100.55731				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.31934	0.00000	100.29919				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.30030	0.00000	101.28001				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.30916	0.00000	101.28873				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.32688	0.00000	101.30617				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.24713	0.00000	101.22766				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.15378	0.00000	101.13329				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.00489	0.00000	100.98448				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.98090	0.00000	99.96185				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.66487	0.00000	100.64509				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.42164	0.00000	100.40310				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.41729	0.00000	100.39894				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.56283	0.00000	101.54129				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.23704	0.00000	101.21740				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.06809	0.00000	101.04839				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.89621	0.00000	100.87800				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.35202	0.00000	100.32688				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.26360	100.00000	59.12003				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.02203	0.00000	101.00085				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.43354	100.00000	62.28063				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.80449	0.00000	101.78421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.44524	100.00000	22.39087				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.36364	0.00000	101.34201				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		86.58824	100.00000	86.38498				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		85.12452	100.00000	84.93106				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		61.31254	100.00000	61.16238				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		69.78084	100.00000	69.64844				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.73773	100.00000	60.59059				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		54.67700	100.00000	66.40374				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	100.00000		16.99711	100.00000	16.94405			7,880,000,000,000,000.00	78,800,000,000	32,200,000,000.00	
KAP002	On 13/06/2019	Spot Bond	100.00000		10.64002	100.00000	10.60680			8,139,000,000,000,000.00	81,390,000,000	42,800,000,000.00	
KCF03U	On 30/10/2015	Spot Bond	100.00000		86.52038	100.00000	86.25000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.35215	0.00000	102.32863				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.16740	0.00000	101.14218				0.00	0	16,367,700.00
KW01	On 31/10/2027	Spot Bond	8.75000		138.77557	8.84500	137.81574				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.22377	0.00000	100.20588				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.74585	0.00000	101.72602				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.42332	0.00000	100.40293				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.42401	0.00000	100.40448				0.00	5,000,000,000	2,500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.98842	0.00000	100.96791				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.01500		99.00739	9.13500	98.66751			1,081,800,000,000.00	120,000,000	1,429,100,000.00	
LGL03	On 03/04/2018	Spot Bond	9.16500		96.77161	9.28500	96.38230				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.63500		100.97081	9.73500	100.49525				0.00	0	27,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.13897	0.00000	100.11121				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.67500	100.17605		10.79500	99.98643			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.15221		0.00000	100.12177			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.48315		0.00000	100.46293			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.51511		0.00000	100.49354			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.55338		0.00000	100.53020			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.08624		0.00000	101.06909			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.77416		0.00000	98.77096			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.95107		0.00000	97.93370			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.32381		0.00000	99.30771			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.86585		0.00000	98.84965			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	99.60803		0.00000	99.59170			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	86.58824		100.00000	86.38498			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.84237		0.00000	101.82861			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	81.05727		100.00000	80.87912			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	91.85185		100.00000	91.17647			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.10691		0.00000	100.08016			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.45652		0.00000	101.43707			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.18705		0.00000	101.16798			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	102.04265		0.00000	102.02409			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.52503		0.00000	102.50399			0.00	8,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	101.80991		0.00000	101.79116			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.13654		0.00000	100.11917			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.43395		0.00000	100.41525			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.63153		0.00000	100.61422			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.76802		0.00000	100.74936			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.09696		0.00000	101.07955			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.08426		0.00000	101.06583			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.58652		100.00000	59.44217			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.96130		100.00000	25.89841			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	63.38208		100.00000	63.22854			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.90500	102.03431		9.02000	101.56596			178,100,000,000.00	20,000,000	129,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79500	101.96048		8.91000	101.49170			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.09963		0.00000	100.07979			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.09229		0.00000	100.07394			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.21160		0.00000	101.19269			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.23347		0.00000	101.21434			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.24226		0.00000	101.22300			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.28615		0.00000	101.26622			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.94534		0.00000	102.92429			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.09539		0.00000	103.07334			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.25000	102.41456		8.37000	102.14408			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.97500	105.56118		9.09000	105.11112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.83000	105.46820		9.93000	104.91438			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.50000	101.37543		6.61500	101.30197			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	99.96518		0.00000	99.94765			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	99.96382		0.00000	99.94562			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.83500	104.05601		9.93500	103.61778			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.69000	103.11647		7.81000	102.95434			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.38969		0.00000	100.36898			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.17500	99.43477		9.29500	99.10833			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.01841		0.00000	99.99989			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.70500	104.26616		9.80500	103.74816			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.37428		0.00000	100.35439			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.87500	99.41585		8.99500	99.08876			355,000,000,000.00	40,000,000	79,700,000.00
MTN02	On 13/07/2014	Spot Bond		5.98500	104.66594		6.10000	104.64032			0.00	0	312,300,000.00
MTN03	On 13/07/2015	Spot Bond		7.77500	105.61930		7.89500	105.47438			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.81500	107.82219		8.93500	107.47320			352,600,000,000.00	40,000,000	519,700,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.41232		100.89771	6.39666			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.49756		100.61875	6.48173			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.67030		0.00000	100.65093			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.67974		0.00000	100.66010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.68432		0.00000	100.66454			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.74137		0.00000	100.71995			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.80762		0.00000	100.78430			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41126		100.00000	0.41026			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41126		100.00000	0.41026			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.28000	94.79083		9.38500	94.18843			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.62500	101.37322		7.74500	101.12509			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.35500	98.42885		9.45500	97.93597			0.00	0	1,063,831,200.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.15690		0.00000	101.13994			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.15500	103.40818		9.25500	102.88515			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.60923		0.00000	100.59051			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.61500	103.09495		9.72000	102.41290			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.87530		0.00000	101.85500			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.69607		0.00000	100.67763			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.92427		0.00000	101.90321			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.26611		0.00000	101.24786			0.00	0	200,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.54621		0.00000	100.52791			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.54577		0.00000	101.52729			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.37500	106.40255		7.49500	106.23742			147,500,000,000.00	20,000,000	856,600,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	101.61546		0.00000	101.59760			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.80500	113.73932		8.92000	113.20874			528,300,000,000.00	60,000,000	439,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.92500	34.10391		11.02000	33.79266			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.57500	103.24191		7.69500	103.12364			0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.17704		0.00000	101.15613			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.23891		0.00000	101.21690			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.92500	104.50948		8.04500	104.29011		174,508,500,000,000.00	22,020,000,000	5,939,800,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	99.90926		0.00000	101.62784			0.00	2,000,000,000	500,000,000.00
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	101.29700		0.00000	101.27832			0.00	0	950,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.84668		0.00000	102.82767			0.00	0	500,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.53462		0.00000	101.51167			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.36384		0.00000	101.34222			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.33662		0.00000	100.31539			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.18771		0.00000	90.16923			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.31883		0.00000	100.29868			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	101.10004		0.00000	101.07938			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.19541		0.00000	101.17296			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.02522		0.00000	101.00440			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.43307		0.00000	101.41070			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.43335		0.00000	86.41424			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.66369		0.00000	101.64552			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.71826		0.00000	100.69690			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.96202		0.00000	99.94294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.96421	0.00000	99.94621				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.44701	0.00000	101.42434				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.96553	0.00000	99.94819				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.87110	0.00000	99.85271				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.87120	0.00000	99.85282				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.93253	0.00000	100.91318				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.85064	0.00000	99.82933				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.09500	106.02976	10.19000	105.40868				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.85159	0.00000	99.83042				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.13000	104.79698	10.22500	104.16425				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.85064	0.00000	99.82933				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.86632	0.00000	99.84725				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.96177	0.00000	100.21080				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.62500	104.85537	8.74500	104.68949				0.00	0	1,071,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.24788	0.00000	101.22438				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.35977	0.00000	100.33721				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.18500	103.86816	10.30000	103.13113				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.48475	0.00000	101.46167				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.22802	0.00000	101.20939				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.26500	110.44820	12.38500	109.98886			3,213,430,000,000.00		262,000,000	131,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.40451	0.00000	110.35846				0.00	0	500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.35589	0.00000	100.33022				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	165.03890	2.10000	164.95823				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	8.88500	105.88270		8.98500	105.38886			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.14111		0.00000	100.12317			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.05100		0.00000	100.03399			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.51500	104.75645		9.61500	104.26952			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.52431		0.00000	100.50468			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.73132		0.00000	100.71321			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.49512		0.00000	100.47657			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.51342		0.00000	100.49419			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.50247		0.00000	100.48364			0.00	0	50,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.71500	105.68075		9.81500	105.08824			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.51347		0.00000	100.49424			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.52437		0.00000	100.50473			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.51707		0.00000	100.49770			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.91500	104.73467		10.01500	104.25171			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.53904		0.00000	100.51886			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.53167		0.00000	100.51176			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.53532		0.00000	100.51527			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.66990		0.00000	100.64483			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.62558		0.00000	100.60217			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.54626		0.00000	100.52581			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.66500	113.60111		8.78000	113.12468			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.10500	119.74752		9.20500	119.07554			0.00	0	313,300,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	171.08590		1.99500	171.00276			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000	122.23666		9.56500	121.35416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000		101.06060		0.00000	101.03944			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.95793		0.00000	100.93806			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.69630		0.00000	101.67770			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		99.90448		0.00000	99.88502			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.42694		0.00000	100.40731			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.44177		0.00000	100.42147			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.48957		0.00000	100.46601			0.00	0	100,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.46301		0.00000	100.43395			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.44255		100.00000	16.40271			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		42.72415		100.00000	42.61951			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.90500		103.82174		7.02500	103.64631			0.00	0	313,836,500.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.11559		100.00000	15.07897			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		66.24440		100.00000	66.08215			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.66085		0.00000	100.64175			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.92315		0.00000	100.90476			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.19896		0.00000	100.18084			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.21995		0.00000	100.20132			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.27573		0.00000	100.25951			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.29247		0.00000	100.27342			0.00	0	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.82245		0.00000	101.80244			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	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
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.93704		0.00000	100.91801			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.96420		0.00000	100.94462			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.97642		0.00000	100.95660			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.00358		0.00000	100.98320			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.12027		0.00000	101.09754			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.14739		0.00000	101.12411			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.05783		0.00000	101.03590			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.67500		105.04036		6.79500	104.99090			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.35500		98.47407		6.47000	98.42971			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.17000		39.79111		8.26500	39.36667			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.67500		111.46377		6.79500	111.29441		1,423,860,084,435,000.00	13,312,372,200	10,642,544,500.00	
R158	On 15/09/2015	Spot Bond	6.67500		111.46377		6.79500	111.29441			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.57500		92.28043		6.69500	92.13094			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.67500		117.45287		6.79500	117.16358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.50500	86.63114	6.62500	86.39049			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.35000	116.40886	8.44500	115.57566			6,605,215,949,605,000.00		91,043,826,300	68,913,987,400.00	
R187P	On 21/12/2026	Spot Bond	8.09000	37.08393	8.18500	36.65483			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.01000	34.61426	8.10500	34.18242			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.59000	282.98792	1.59000	282.85350			14,510,340,000,000.00		9,126,000,000	40,545,626,000.00	
R201	On 21/12/2014	Spot Bond	5.98500	101.29308	6.10000	101.21893			2,992,500,000,000.00		500,000,000	65,200,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80000	226.58883	1.80500	226.31173			26,064,000,000,000.00		14,480,000,000	52,667,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.21500	99.44687	8.32000	98.79538			2,909,471,686,361,500.00		54,165,756,100	24,683,878,600.00	
R203	On 15/09/2017	Spot Bond	7.31500	104.76700	7.43500	104.40030			2,423,692,715,367,000.00		31,331,881,800	54,910,274,300.00	
R2030	On 31/01/2030	Spot Bond	8.85000	95.91299	8.92500	95.29678			611,127,900,000,000.00		69,054,000,000	28,080,200,000.00	
R2032	On 31/03/2032	Spot Bond	8.25000	100.18559	8.25000	100.14845			90,750,000,000,000.00		11,000,000,000	43,000,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03500	98.10419	9.09500	97.53213			860,508,903,156,500.00		95,241,715,900	44,694,979,300.00	
R204	On 21/12/2018	Spot Bond	7.55500	101.60915	7.67000	101.15241			2,590,221,026,433,000.00		42,848,580,600	09,408,542,200.00	
R2048	On 28/02/2048	Spot Bond	9.17500	98.18504	9.23500	97.56658			2,497,790,792,737,500.00		72,238,778,500	28,051,995,700.00	
R207	On 15/01/2020	Spot Bond	7.83500	100.47353	7.93500	100.01547			2,144,041,926,244,500.00		73,649,256,700	27,510,699,800.00	
R208	On 31/03/2021	Spot Bond	8.00500	94.96811	8.10500	94.45407			2,352,906,178,231,500.00		93,929,566,300	40,492,824,200.00	
R209	On 31/03/2036	Spot Bond	8.98000	75.41706	9.05500	74.83650			2,497,924,761,282,000.00		78,165,340,900	64,591,375,600.00	
R210	On 31/03/2028	Spot Bond	1.76000	169.97705	1.78000	169.50069			12,953,600,000,000.00		7,360,000,000	30,777,000,000.00	
R211	On 31/01/2017	Spot Bond	0.68000	131.03749	0.68000	130.97847			3,498,583,204,000.00		5,144,975,300	63,965,623,100.00	
R212	On 31/01/2022	Spot Bond	1.60000	135.20350	1.60000	135.13916			77,349,923,360,000.00		48,343,702,100	71,798,444,500.00	
R213	On 28/02/2031	Spot Bond	8.85500	86.05383	8.93500	85.42733			2,777,025,901,765,500.00		13,611,056,100	41,281,319,500.00	
R214	On 28/02/2041	Spot Bond	9.08500	76.12577	9.16500	75.48613			1,426,969,561,044,000.00		57,068,746,400	76,507,546,400.00	
R226C	On 15/09/2014	Spot Bond	5.95500	98.56874	6.07000	98.52536			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.73500	95.20472	6.85500	95.10537	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.57500	92.28043	6.69500	92.13094	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.49500	89.46391	6.61500	89.26724	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.50500	86.63114	6.62500	86.39049	0.00	0	0.00				
R325C	On 21/06/2014	Spot Bond	6.04000	99.95038	6.15500	99.93259	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.99000	97.04487	6.10500	96.97381	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.64500	93.62163	6.76500	93.49501	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.51500	90.78325	6.63500	90.60806	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.49500	87.95348	6.61500	87.73280	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.55500	85.06297	6.67500	84.80020	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.29000	80.62200	7.41000	80.32571	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.34000	77.65516	7.46000	77.32498	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.56000	74.27199	7.67500	73.92763	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.54000	71.62897	7.65500	71.25739	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.52000	69.09333	7.63500	68.69684	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.51000	66.62492	7.62500	66.20590	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.79500	63.16334	7.89500	62.78586	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.77500	60.87012	7.87500	60.47723	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.92500	58.00265	8.02500	57.60060	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.89500	55.91291	7.99500	55.49864	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.86500	53.91404	7.96500	53.48884	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.83500	52.00166	7.93500	51.56671	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.79500	50.21512	7.89500	49.77114	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.75500	48.50867	7.85500	48.05661	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.29000	44.35481		8.38500	43.94190			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.25000	42.76174		8.34500	42.34430			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.21000	41.24175		8.30500	40.82050			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.17000	39.79111		8.26500	39.36667			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.13000	38.40628		8.22500	37.97924			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.09000	37.08393		8.18500	36.65483			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.05000	35.82091		8.14500	35.39022			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.01000	34.61426		8.10500	34.18242			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.65466		0.00000	101.62842			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.53714		0.00000	100.51357			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.66330		0.00000	101.63735			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.50742		0.00000	101.48282			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.98313		100.00000	16.94199			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.29132		100.00000	6.27591			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.06385		100.00000	17.02251			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.54709		0.00000	101.52698			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.14099		0.00000	100.02615			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.64596		0.00000	100.62769			0.00	0	600,000,000.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	102.12146		0.00000	102.10363			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	99.90065		0.00000	99.88366			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.49340		0.00000	100.47695			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.14615		0.00000	101.12584			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.57896		0.00000	100.55878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	101.29098		0.00000	101.26957			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.90146		0.00000	100.88060			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.17952		0.00000	100.15928			0.00	0	480,000,000.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.27436		0.00000	101.25641			0.00	60,000,000	30,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.13807		0.00000	101.11785			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.41884		0.00000	100.39867			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.18617		0.00000	100.16525			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.01257		0.00000	100.98402			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.26036		0.00000	102.22888			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.42374		0.00000	101.39079			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.27747		0.00000	101.24793			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.27747		0.00000	101.24793			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.74463		0.00000	102.41129			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.71462		0.00000	102.69113			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.22376		0.00000	100.19546			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.85664		12.35000	106.82127			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.21163		0.00000	100.18789			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.74062		100.00000	13.70733			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.61294		0.00000	100.59092			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.30192		0.00000	101.27973			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.25437		0.00000	101.23209			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	100.00000	20.87503		100.00000	20.80986		300,000,000,000,000.00	3,000,000,000	1,500,000,000.00	
RPG02	On 25/11/2014	Spot Bond	0.00000	100.55553		0.00000	100.53116			0.00	1,100,000,000	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.35683	100.00000	2.35118				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.01349	100.00000	15.97427				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.61810	100.00000	23.56089				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.23394	100.00000	14.18197				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.57743	100.00000	23.52033				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.21241	0.00000	101.17685				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.10289	0.00000	102.05928				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.30500		104.86624	9.40500	104.33303				186,100,000,000.00	20,000,000	769,800,000.00
RW23	On 10/12/2023	Spot Bond	9.46500		100.48085	9.57000	99.80929				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.00500		102.03393	10.08500	101.39620				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.09752	0.00000	97.09752				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		107.01435	8.04500	106.72056				0.00	0	2,940,700,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.50593	0.00000	100.48372				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.36500		101.29309	9.48500	100.91907				2,809,500,000,000.00	300,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.19399	0.00000	101.17237				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.02040	0.00000	100.00016				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.07120	0.00000	101.04900				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.22475	0.00000	101.20217				0.00	0	80,566,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.20260	0.00000	101.18043				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.67500		102.37039	7.79500	102.24166				307,000,000,000.00	40,000,000	1,839,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.10500		99.33342	9.27000	98.79593				182,100,000,000.00	20,000,000	2,589,733,500.00
SBN27	On 15/09/2015	Spot Bond	8.13500		109.66910	8.25500	109.49943				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.99500		109.83932	8.11500	109.66968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.92500	109.92458		8.04500	109.75495			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.71500	100.81869		8.83500	100.46547			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.07000	109.74808		8.19000	109.57842			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.03500	109.79065		8.15500	109.62100			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.01823		0.00000	100.00001			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.88297		0.00000	99.85925			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.57109		0.00000	101.54943			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.36500	103.60529		8.48500	103.24284			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.35174		0.00000	101.33238			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.90567		0.00000	99.88649			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.95373		0.00000	103.92039			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.15500	105.08363		9.25500	104.53313			0.00	0	91,900,000.00
SBS20	On 15/05/2026	Spot Bond	10.00000	101.25372		10.09500	100.57528			0.00	0	382,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.74750		0.00000	100.72526			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.97450		0.00000	100.95680			0.00	800,000,000	4,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.71567		0.00000	100.69547			0.00	0	82,000,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.50465		0.00000	103.47767			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.64500	101.47979		8.76000	101.00094			1,556,100,000,000.00	180,000,000	1,838,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.23231		100.00000	11.20718			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.75500	105.58897		9.86000	104.90552			0.00	0	35,308,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.21185		0.00000	101.19323			0.00	0	1,920,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.26500	97.88507		8.00000	102.90848			0.00	0	50,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.05000	94.39811		9.14500	93.72251			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.11166		100.00000	1.56740			0.00	0	15,900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	10.00000	98.61229		8.00000	114.38713			0.00	0	44,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.70500	95.01164		9.80500	94.48806			0.00	0	19,900,000.00
SBS9	On 07/07/2016	Spot Bond	7.72500	111.99160		7.84500	111.73427			8,188,500,000,000.00	1,060,000,000	819,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.12000	270.98247		2.12000	270.84962			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	128.62520		1.32500	128.56485			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.42000		0.00000	106.42000			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	100.16928		0.00000	100.15043			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	13.51979		100.00000	13.48704			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	126.61346		1.95000	126.55190			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.33711		6.50000	101.31941			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.99865		0.00000	99.97788			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.61189		0.00000	101.59096			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	103.27951		0.00000	103.25584			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.34500	102.56556		9.46500	102.23265			373,800,000,000.00	40,000,000	279,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.92976		0.00000	100.99465			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.39232		0.00000	101.37001			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	99.79768		0.00000	99.77749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond		0.00000	99.91468		0.00000	99.89726			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.78281		0.00000	100.76515			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	14.43481		100.00000	14.39984			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.02613		0.00000	100.09368			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	58.12617		100.00000	57.94469			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		100.00000	16.83439		100.00000	16.78184			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.97500	106.50000		8.09500	106.23801			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.15500	101.38953		9.27000	100.97810			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.66500	100.95644		8.78500	100.60275			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.56605		0.00000	100.54694			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.55505		0.00000	100.53500			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.87949		0.00000	100.86046			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.55890		0.00000	100.53871			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	101.01769		0.00000	100.99658			0.00	8,000,000,000	2,381,532,500.00
SSA01	On 28/06/2016	Spot Bond		8.41500	101.96326		8.53500	106.52052			3,366,000,000,000.00	400,000,000	172,700,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.32263		0.00000	101.30315			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.68626		0.00000	101.66710			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	101.25564		0.00000	101.23546			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.55500	94.80174		9.65500	94.35748			0.00	0	2,554,800,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.34307		0.00000	100.32144			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	99.83454		0.00000	99.81329			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	101.13675		0.00000	101.11541			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.61300	87.40672		9.71300	86.93934			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.67500	87.13058		9.77500	86.66490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond		7.23000	100.67453		7.34500	100.59784			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.09500	95.14366		9.19500	94.71262			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	99.99981		0.00000	99.98003			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.49500	101.42655		8.61500	101.07125			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.36000	108.48804		2.36000	108.43407			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.50500	97.96450		8.62000	97.52355			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.85945		0.00000	100.84198			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.47037		0.00000	100.44411			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.77000	104.98378		9.86500	104.25674			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.30408		0.00000	100.28486			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.94523		0.00000	99.92550			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	99.99995		0.00000	99.98125			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.08500	77.29308		10.16500	76.75541			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.17521		0.00000	101.15433			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.39432		0.00000	99.37343			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.54497		0.00000	100.52540			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91865			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.91857		0.00000	99.90228			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	99.37677		0.00000	99.36037			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	99.03226		0.00000	99.01586			0.00	0	0.00
SY1088	On 13/06/2014	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
SY1089	On 17/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91844		0.00		0	0.00	
SY1090	On 18/08/2014	Spot Bond	0.00000	98.91896	0.00000	98.90258		0.00		0	0.00	
SY1092	On 20/06/2014	Spot Bond	0.00000	99.88551	0.00000	99.86916		0.00		0	0.00	
SY1094	On 19/08/2014	Spot Bond	0.00000	98.90239	0.00000	98.88601		0.00		0	0.00	
SY1095	On 18/06/2014	Spot Bond	0.00000	99.91818	0.00000	99.90182		0.00		0	0.00	
SY1096	On 23/06/2014	Spot Bond	0.00000	99.83670	0.00000	99.82037		0.00		0	0.00	
SY1098	On 22/08/2014	Spot Bond	0.00000	98.85343	0.00000	98.83705		0.00		0	0.00	
SY1099	On 23/06/2014	Spot Bond	0.00000	99.83686	0.00000	99.82054		0.00		0	0.00	
SY1100	On 27/06/2014	Spot Bond	0.00000	99.77255	0.00000	99.75630		0.00		0	0.00	
SY1101	On 26/08/2014	Spot Bond	0.00000	98.78526	0.00000	98.76885		0.00		0	0.00	
SY1102	On 30/06/2014	Spot Bond	0.00000	99.72201	0.00000	99.70566		0.00		0	0.00	
SY1103	On 29/08/2014	Spot Bond	0.00000	98.73589	0.00000	98.71947		0.00		0	0.00	
SY1104	On 30/06/2014	Spot Bond	0.00000	99.51133	0.00000	99.51005		0.00		0	0.00	
SY1105	On 07/07/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519		0.00		0	0.00	
SY1106	On 09/07/2014	Spot Bond	0.00000	98.58670	0.00000	98.57046		0.00		0	0.00	
SY1107	On 09/09/2014	Spot Bond	0.00000	99.57470	0.00000	99.55834		0.00		0	0.00	
SY1108	On 10/09/2014	Spot Bond	0.00000	98.55509	0.00000	98.53867		0.00		0	0.00	
SY1109	On 11/07/2014	Spot Bond	100.00000	94.07216	100.00000	93.83033		0.00		0	0.00	
SY1110	On 14/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224		0.00		0	0.00	
SY1111	On 18/07/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172		0.00		0	0.00	
SY1112	On 18/07/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000		0.00		0	0.00	
SY1113	On 16/09/2014	Spot Bond	100.00000	80.21978	100.00000	100.00000		0.00		0	0.00	
SY1114	On 23/07/2014	Spot Bond	100.00000	98.55072	100.00000	100.00000		0.00		0	0.00	
SZ18	On 30/09/2015	Spot Bond	7.13500	109.14490	7.25500	108.97195		0.00		0	280,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.95000	102.26914		9.04500	101.57951			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	98.11703		100.00000	97.86736			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	92.08360		100.00000	91.85454			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.39696		100.00000	27.33058			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.03757		0.00000	101.01918			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.85445		0.00000	100.83592			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.42330		0.00000	100.40630			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.30575		0.00000	100.28641			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.40301		0.00000	100.38615			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.96659		0.00000	99.94974			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.96470		0.00000	99.94690			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.92042		0.00000	99.90451			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.68541		0.00000	97.66787			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.17842		0.00000	97.16090			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.91001		0.00000	100.89153			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.92500	104.85348		8.04500	104.59956			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.00578		0.00000	100.98613			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.03388		0.00000	101.01368			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.25567		7.83000	103.23376			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.99032		0.00000	100.97097			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.02544		0.00000	101.00542			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.78230		0.00000	102.76045			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.99032		0.00000	100.97097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.02544	0.00000	101.00542				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.97789	7.16000	102.95788				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.09426	0.00000	101.07288				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.08864	0.00000	101.06738				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.22329	0.00000	101.19936				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.20507	0.00000	101.18151				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.75384	0.00000	101.71942				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.69121	0.00000	101.65804				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.98891	0.00000	100.96959				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.03388	0.00000	101.01368				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.62857	8.73000	103.60411				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.98469	0.00000	100.96546				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.02544	0.00000	101.00542				0.00	5,000,000,000	2,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.02500	100.64165	9.14000	100.23866				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.12035	0.00000	101.10126				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.17712	0.00000	101.15705				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.09707	0.00000	101.07563				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.08163	0.00000	101.06049				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.23546	0.00000	101.21440				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.22048	0.00000	101.19662				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.21488	0.00000	101.19112				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.33908	0.00000	101.31626				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.65639	0.00000	101.62390				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.66196	0.00000	101.62937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.87944		0.00000	101.84731			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.13852		0.00000	101.11835			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.71022		101.06155	6.69362			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.98469		0.00000	100.96546			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.28782		0.00000	101.26976			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.11111		0.00000	101.08939			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.16721		0.00000	101.14440			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.75941		0.00000	101.72487			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.49569		0.00000	101.47641			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.11523		0.00000	101.09547			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.13076		0.00000	101.11072			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.11523		0.00000	101.09547			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.13076		0.00000	101.11072			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.13852		0.00000	101.11835			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.10591		0.00000	101.08632			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.13076		0.00000	101.11072			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.21613		0.00000	101.19458			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.21613		0.00000	101.19458			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.21613		0.00000	101.19458			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.34025		0.00000	101.31650			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.37127		0.00000	101.34696			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.33250		0.00000	101.30888			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.95189		0.00000	101.91726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.99054		0.00000	101.95522			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.97508		0.00000	101.94003			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.17500	104.64766		8.29500	104.52369			327,000,000,000.00	40,000,000	1,279,700,000.00
TL20	On 22/02/2020	Spot Bond	9.98500	85.14399		10.08500	84.75059			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.15500	104.06486		8.27500	103.68504			978,600,000,000.00	120,000,000	7,359,100,000.00
TN20	On 17/09/2020	Spot Bond	9.25500	108.43193		9.35500	107.92259			863,388,769,500.00	93,288,900	18,646,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.79949		100.00000	0.79697			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46500	109.42178		9.57000	108.71819			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	102.62384		9.66500	101.95861			0.00	0	19,009,400,000.00
TN27	On 14/11/2027	Spot Bond	9.60000	95.61346		9.69500	94.91075			1,471,573,440,000.00	153,288,900	2,651,488,900.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.79185		0.00000	100.77293			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.58592		0.00000	101.56444			0.00	436,899,100	1,636,899,100.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.69970		0.00000	100.68073			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.67405		0.00000	100.65400			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.69160		0.00000	100.67103			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.69336		0.00000	100.67273			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.77969		0.00000	100.75651			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.95859		0.00000	100.93009			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.51631		0.00000	101.49695			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.37158		0.00000	101.35092			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.40107		0.00000	101.38000			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.03516		0.00000	101.01700			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.10674		0.00000	101.08731			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.66860		10.00000	99.64104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.67683		9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.68490		100.00000	9.65910			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.15176		0.00000	100.13277			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.16127		0.00000	100.14109			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.16654		0.00000	100.14569			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.16759		0.00000	100.14661			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.19697		0.00000	100.17231			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.26131		0.00000	100.22857			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.24267		0.00000	98.22683			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.55243		0.00000	97.53643			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.36096		0.00000	97.34516			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	99.36415		0.00000	99.34864			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.31636		0.00000	96.29984			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.05724		0.00000	99.04010			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.45751		0.00000	95.43834			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.83199		0.00000	98.81507			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.97317		0.00000	94.95839			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.05966		0.00000	95.04101			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.34129		0.00000	98.32419			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.88710		0.00000	94.86878			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.65992		0.00000	94.64170			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.87343		0.00000	97.85641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	94.43557	0.00000	94.41744				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.74360	0.00000	93.72567				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.54102	100.00000	50.57297				0.00	1,198,950,000	25,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.62102	100.00000	12.59045				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.49128	0.00000	100.47425				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	101.04994	0.00000	101.03328				0.00	800,000,000	200,000,000.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.98959	0.00000	100.97310				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.98328	0.00000	100.96661				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.95588	0.00000	100.93911				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.84464	0.00000	100.82808				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.48227	0.00000	100.46564				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.29934	0.00000	100.28271				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	101.10613	0.00000	101.08738				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.33682	0.00000	100.31811				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.99298	0.00000	100.97615				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.30082	0.00000	100.28411				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.40500	109.44559	9.50500	108.91041				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.25461	0.00000	101.23233				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.72514	0.00000	101.69950				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.65500	104.10378	9.77500	103.74821				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.34546	0.00000	101.32775				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.79898	0.00000	101.41943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000	100.79546	0.00000	100.77570				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.82200	0.00000	100.80158				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.82318	0.00000	100.80274				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.77794	0.00000	101.56326				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.77157	0.00000	101.60761				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500	110.42601	7.15500	110.17647				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	242.55108	1.16000	242.43862				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.99500	102.30512	7.11500	102.17648				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.81500	103.56743	7.93500	103.23005				0.00	0	4,600,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.11000	104.07055	8.22500	103.57819				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.46000	102.98630	8.56000	102.49743				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.54500	102.85038	8.64500	102.30515				0.00	0	2,790,300,000.00
Z014	On 30/06/2015	Spot Bond	6.62500	93.48802	6.74500	93.35882				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.02000	99.80247	6.13500	99.78197				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.55500	91.74341	6.67500	91.58471				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00000	97.35930	6.11500	97.29418				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.62500	93.47119	6.74500	93.34171				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.50000	67.77698	7.61500	67.36770				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.50957	100.00000	39.43461				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.91291	100.00000	20.87323				0.00	0	0.00
Total for j-Bonds :										48,618,721,929,553,500.00	15,756,778,300	10 772 887 500.00
Grand Total:										48,618,727,850,310,200.00	15,757,395,678	10 777 253 682.00