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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/03/2014	Any day expiry		10.74340	10.74340		10.71750	10.71750		11.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.78010	10.78010		10.72550	10.72550		12.74	323,068,816.90	29,969	1,285,777.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.00070	0.00000	0.01320	0.00001	0.001	19.73	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.00460	0.00000	0.02200	0.00002	0.005	20.01	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.00720	0.00001	0.03370	0.00003	0.007	19.61	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.01140	0.00001	0.05180	0.00005	0.011	19.20	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.02850	0.00003	0.12240	0.00012	0.029	18.40	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	780.17200	0.78017	725.78870	0.72579	780.172	17.60	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.07200	0.00007	0.28870	0.00029	0.072	17.60	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	0.46870	0.00047	1.65510	0.00166	0.469	15.99	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	580.56870	0.58057	527.15510	0.52716	580.569	15.99	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	0.74840	0.00075	2.61270	0.00261	0.748	15.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	481.37370	0.48137	429.56590	0.42957	481.374	15.33	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	451.83950	0.45184	400.76330	0.40076	451.839	15.18	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	442.02740	0.44203	391.22910	0.39123	442.027	15.12	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	2.13400	0.00213	6.23230	0.00623	2.134	15.07	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	3.51420	0.00351	9.40000	0.00940	3.514	14.81	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	5.67960	0.00568	13.93850	0.01394	5.680	14.55	0.00	0	1,750.00

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 17/03/2014	Foreign Exchange Future	10.50	Call	289.09640		0.28910		245.79860	0.24580	289.096	14.30	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	8.99640		0.00900		20.29860	0.02030	8.996	14.30	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	244.04630		0.24405		204.50720	0.20451	244.046	14.04	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	21.12900		0.02113		40.63870	0.04064	21.129	13.78	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	201.22900		0.20123		166.13870	0.16614	201.229	13.78	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	192.99380		0.19299		158.86790	0.15887	192.994	13.73	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	161.34190		0.16134		131.27700	0.13128	161.342	13.52	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	31.24190		0.03124		55.77700	0.05578	31.242	13.52	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	139.12650		0.13913		112.26740	0.11227	139.126	13.36	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	125.13040		0.12513		100.45080	0.10045	125.130	13.26	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.74	Call	99.28820		0.09929		82.42040	0.08242	99.288	13.05	0.00	0	3,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	63.20350		0.06320		102.85850	0.10286	63.204	13.00	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	93.30350		0.09330		78.35850	0.07836	93.304	13.00	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	87.51760		0.08752		74.46710	0.07447	87.518	12.95	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	111.69650		0.11170		163.43460	0.16343	111.696	13.08	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	48.60260		0.04860		46.37190	0.04637	48.603	13.17	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	35.09040		0.03509		35.31900	0.03532	35.090	13.59	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	154.99040		0.15499		209.81900	0.20982	154.990	13.59	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	17.78040		0.01778		20.26480	0.02026	17.780	14.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	237.68040		0.23768		294.76480	0.29476	237.680	14.43	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	11.69470		0.01169		14.47740	0.01448	11.695	14.94	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	8.82580		0.00883		11.57150	0.01157	8.826	15.28	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	376.10390		0.37610		433.25470	0.43325	376.104	15.70	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	6.20390		0.00620		8.75470	0.00875	6.204	15.70	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	4.36420		0.00436		6.63750	0.00664	4.364	16.12	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	3.07670		0.00308		5.04680	0.00505	3.077	16.55	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	0.58690		0.00059		1.00630	0.00101	0.587	18.71	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.78330		10.78330		10.72870	10.72870		13.20	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.79490		10.79490		10.74010	10.74010		13.28	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	23.54	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	696.62010		0.69662		642.62270	0.64262	696.620	14.67	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.79660		10.79660		10.74180	10.74180		13.36	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	125.87000		0.12587		167.13460	0.16713	125.870	13.36	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	3.18430		0.00318		4.29150	0.00429	3.184	18.90	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.80650		10.80650		10.75150	10.75150		13.36	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	215.00790		0.21501		188.82930	0.18883	215.008	13.29	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	190.84630		0.19085		167.20380	0.16720	190.846	13.31	0.00	0	10,000.00
\$ / R	On 25/04/2014	Any day expiry			10.84500		10.84500		10.78990	10.78990		13.57	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.02880		0.00003		0.03900	0.00004	0.029	20.99	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	912.27260		0.91227		859.46470	0.85946	912.273	13.67	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	185.31460		0.18531		220.19060	0.22019	185.315	13.51	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	21.03530		0.02104		21.15290	0.02115	21.035	18.71	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.89860		10.89860		10.84300	10.84300		13.65	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.90040		10.90040		10.84470	10.84470		13.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.19490		0.00019		0.23670	0.00024	0.195	18.81	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	796.50860		0.79651		747.99570	0.74800	796.509	13.10	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.90220		10.90220		10.84650	10.84650		13.70	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	224.49190		0.22449		256.29490	0.25629	224.492	13.54	0.00	0	500.00

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\$ / R	On 28/05/2014	Any day expiry	12.20	Call	46.29430	0.04629	45.84280	0.04584	46.294	18.69	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.93050	10.93050	10.87460	10.87460		13.94	370,478,367.00	33,894	319,306.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.88680	0.00089	1.03080	0.00103	0.887	17.05	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.21130	0.00121	1.45940	0.00146	1.211	16.52	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.28150	0.00128	1.54280	0.00154	1.282	16.47	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	16.30930	0.01631	18.97740	0.01898	16.309	13.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	17.59420	0.01759	20.75600	0.02076	17.594	13.78	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	18.50350	0.01850	22.02150	0.02202	18.503	13.72	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	29.89120	0.02989	35.74630	0.03575	29.891	13.45	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	32.56710	0.03257	38.80340	0.03880	32.567	13.42	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	33.50310	0.03350	39.87040	0.03987	33.503	13.40	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	46.62840	0.04663	54.73020	0.05473	46.628	13.27	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	49.18590	0.04919	57.60590	0.05761	49.186	13.25	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	121.22560	0.12123	142.55350	0.14255	121.226	13.14	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	144.83260	0.14483	168.31670	0.16832	144.833	13.26	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	167.22110	0.16722	192.54030	0.19254	167.221	13.37	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	175.12860	0.17513	201.05720	0.20106	175.129	13.41	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	218.01290	0.21801	246.91550	0.24692	218.013	13.58	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	372.03060	0.37203	346.47590	0.34648	372.031	13.67	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	292.64050	0.29264	327.72020	0.32772	292.640	13.85	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	281.35730	0.28136	265.15510	0.26516	281.357	14.11	0.00	0	7,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	350.85730	0.35086	390.55510	0.39056	350.857	14.11	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	246.32930	0.24633	232.57360	0.23257	246.329	14.46	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	239.86900	0.23987	226.56560	0.22657	239.869	14.53	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	236.70610	0.23671	223.62210	0.22362	236.706	14.56	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	221.51240	0.22151	209.49100	0.20949	221.512	14.73	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	215.72070	0.21572	204.10380	0.20410	215.721	14.80	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	145.76620	0.14577	139.58830	0.13959	145.766	15.84	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	715.26620	0.71527	764.98830	0.76499	715.266	15.84	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	128.89430	0.12889	123.87180	0.12387	128.894	16.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	81.06180	0.08106	79.02030	0.07902	81.062	17.73	0.00	0	49,182.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,150.56180	1.15056	1,204.42030	1.20442	1,150.562	17.73	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	76.76000	0.07676	74.92410	0.07492	76.760	17.91	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	62.68900	0.06269	61.63820	0.06164	62.689	18.62	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.94020	10.94020	10.88430	10.88430		13.97	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.95770	10.95770	10.90170	10.90170		14.08	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.70770	0.00071	0.81320	0.00081	0.708	18.13	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	402.25510	0.40226	377.24850	0.37725	402.255	13.86	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.96350	10.96350	10.90750	10.90750		14.07	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	256.49050	0.25649	286.69050	0.28669	256.490	13.80	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	72.55900	0.07256	71.39040	0.07139	72.559	18.95	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			11.01780	11.01780	10.96170	10.96170		14.36	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.77340	0.00177	1.98400	0.00198	1.773	17.89	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	485.27490	0.48527	458.69640	0.45870	485.275	14.02	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			11.01980	11.01980	10.96360	10.96360		14.38	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	278.78180	0.27878	307.74460	0.30774	278.782	14.00	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	443.59500	0.44359	481.97430	0.48197	443.595	14.67	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	141.24620	0.14125	137.29820	0.13730	141.246	17.69	0.00	0	201.00

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\$ / R	On 29/07/2014	Any day expiry	12.62	Call	91.95650	0.09196	90.48120	0.09048	91.956	19.34	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.06640	11.06640	11.01010	11.01010		14.59	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	126.96340	0.12696	139.83740	0.13984	126.963	13.58	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	182.39860	0.18240	177.25270	0.17725	182.399	17.52	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.07610	11.07610	11.01970	11.01970		14.58	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	295.26450	0.29526	323.24340	0.32324	295.265	14.07	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	110.44640	0.11045	108.89290	0.10889	110.446	19.65	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.07800	11.07800	11.02170	11.02170		14.70	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.21480	0.00321	3.58000	0.00358	3.215	17.63	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	494.48920	0.49449	470.26260	0.47026	494.489	14.39	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.11330	11.11330	11.05700	11.05700		14.73	0.00	0	15,382.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.23120	0.01123	12.00800	0.01201	11.231	16.58	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.05290	0.01305	13.86930	0.01387	13.053	16.43	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.54880	0.01355	14.34160	0.01434	13.549	16.39	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.97580	0.01598	16.93870	0.01694	15.976	16.15	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	54.77870	0.05478	58.66260	0.05866	54.779	14.27	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	65.66370	0.06566	70.38850	0.07039	65.664	13.99	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	76.23700	0.07624	83.71640	0.08372	76.237	13.74	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	108.88870	0.10889	119.36880	0.11937	108.889	13.68	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	112.86640	0.11287	123.69800	0.12370	112.866	13.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	116.95340	0.11695	128.14100	0.12814	116.953	13.67	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	151.24780	0.15125	165.32260	0.16532	151.248	13.62	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	183.61800	0.18362	200.25700	0.20026	183.618	13.58	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	198.47900	0.19848	219.63230	0.21963	198.479	13.57	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	542.54760	0.54255	517.91970	0.51792	542.548	14.41	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	339.81430	0.33981	327.18730	0.32719	339.814	15.84	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	233.06570	0.23307	226.55410	0.22655	233.066	17.20	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	192.12660	0.19213	187.59640	0.18760	192.127	17.95	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	181.68360	0.18168	177.64560	0.17765	181.684	18.17	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	176.74030	0.17674	172.93250	0.17293	176.740	18.28	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	170.81130	0.17081	167.27610	0.16728	170.811	18.42	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	139.44660	0.13945	137.30420	0.13730	139.447	19.26	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.13620	11.13620	11.07980	11.07980		14.96	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	310.76430	0.31076	339.00750	0.33901	310.764	14.19	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	125.77760	0.12578	124.38280	0.12438	125.778	20.13	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.14240	11.14240	11.08600	11.08600		14.95	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.69630	0.00570	5.96180	0.00596	5.696	17.71	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	574.52500	0.57453	549.65580	0.54966	574.525	14.54	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.20460	11.20460	11.14800	11.14800		15.25	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	327.24400	0.32724	353.90470	0.35390	327.244	14.38	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	147.75690	0.14776	145.80760	0.14581	147.757	20.48	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.21710	11.21710	11.16040	11.16040		15.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	126.58300	0.12658	137.37210	0.13737	126.583	13.97	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	346.36090	0.34636	335.87970	0.33588	346.361	16.99	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.26060	11.26060	11.20380	11.20380		15.43	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	337.38690	0.33739	363.57160	0.36357	337.387	14.46	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	163.57230	0.16357	163.88730	0.16389	163.572	21.17	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.29590	11.29590	11.23910	11.23910		15.60	0.00	0	12,380.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	33.79150	0.03379	36.06960	0.03607	33.792	15.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	55.51230	0.05551	59.10540	0.05911	55.512	15.22	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	87.46790	0.08747	92.90520	0.09291	87.468	14.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	99.47880	0.09948	105.58780	0.10559	99.479	14.53	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	115.74300	0.11574	122.74670	0.12275	115.743	14.34	0.00	0	20,006.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	197.00000	0.19700	211.14460	0.21114	197.000	14.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	248.89250	0.24889	265.57490	0.26557	248.893	14.30	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	301.48590	0.30149	323.53670	0.32354	301.486	14.37	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	352.58800	0.35259	379.88710	0.37989	352.588	14.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	406.27300	0.40627	435.62100	0.43562	406.273	14.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	738.33160	0.73833	712.14470	0.71214	738.332	14.94	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	442.43160	0.44243	473.04470	0.47304	442.432	14.94	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	496.69420	0.49669	529.05380	0.52905	496.694	15.16	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	502.28690	0.50229	534.81330	0.53481	502.287	15.18	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	553.90270	0.55390	587.92740	0.58793	553.903	15.38	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	396.35090	0.39635	384.97810	0.38498	396.351	17.20	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	338.78010	0.33878	329.98100	0.32998	338.780	17.86	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	234.23740	0.23424	229.44230	0.22944	234.237	19.46	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	227.54330	0.22754	223.02940	0.22303	227.543	19.60	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	209.05540	0.20906	205.30760	0.20531	209.055	20.00	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	207.13770	0.20714	203.47080	0.20347	207.138	20.05	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	153.00520	0.15301	143.86790	0.14387	153.005	25.57	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.30280	11.30280	11.24590	11.24590		15.59	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	343.62630	0.34363	369.42620	0.36943	343.626	14.50	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	179.64990	0.17965	179.82900	0.17983	179.650	21.73	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.40330	11.40330	11.33370	11.33370		15.91	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	357.97220	0.35797	383.55980	0.38356	357.972	14.71	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	213.53170	0.21353	214.71720	0.21472	213.532	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.46730	11.46730	11.34490	11.34490		16.04	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	365.85740	0.36586	407.78950	0.40779	365.857	14.81	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	238.64990	0.23865	228.07970	0.22808	238.650	23.49	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.51110	11.51110	11.45160	11.45160		16.15	575,555.00	50	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	167.69400	0.16769	174.87040	0.17487	167.694	14.78	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	412.10700	0.41211	434.62750	0.43463	412.107	14.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	264.00120	0.26400	263.70330	0.26370	264.001	22.11	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.53750	11.53750	11.40790	11.40790		16.30	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	374.62670	0.37463	418.21900	0.41822	374.627	14.95	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	261.80410	0.26180	252.90750	0.25291	261.804	24.29	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.61410	11.61410	11.47820	11.47820		16.49	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	383.16200	0.38316	427.49980	0.42750	383.162	15.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	285.44890	0.28545	261.08600	0.26109	285.449	24.76	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.68360	11.68360	11.55580	11.55580		16.73	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	390.03970	0.39004	430.85070	0.43085	390.040	15.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	279.15030	0.27915	262.49870	0.26250	279.150	24.56	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.72910	11.72910	11.67220	11.67220		16.83	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.75540	11.75540	11.62610	11.62610		16.86	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	395.49170	0.39549	436.20000	0.43620	395.492	15.30	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	271.94960	0.27195	250.57560	0.25058	271.950	24.52	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 29/07/2015	Any day expiry		11.83450	11.83450		11.69890	11.69890		17.05	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	400.09820	0.40010	441.91260	0.44191	400.098	15.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	280.51050	0.28051	262.90500	0.26291	280.510	24.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.90390	11.90390		11.77890	11.77890		17.14	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	402.80460	0.40280	440.76300	0.44076	402.805	15.39	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	271.17590	0.27118	258.29680	0.25830	271.176	24.18	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry		11.98060	11.98060		11.84920	11.84920		17.30	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	403.49950	0.40350	443.49220	0.44349	403.499	15.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	280.61300	0.28061	256.94800	0.25695	280.613	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.05250	12.05250		11.92680	11.92680		17.37	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	408.20320	0.40820	441.50610	0.44151	408.203	15.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	292.96170	0.29296	276.91080	0.27691	292.962	24.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.11950	12.11950		11.99950	11.99950		17.44	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	411.66290	0.41166	443.07440	0.44307	411.663	15.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	279.61080	0.27961	260.51660	0.26052	279.611	24.11	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		12.18180	12.18180		12.06740	12.06740		17.56	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	415.95500	0.41596	443.74760	0.44375	415.955	15.59	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	265.68420	0.26568	253.17510	0.25318	265.684	24.01	0.00	0	300.00
\$ / R MAXI	On 12/03/2014	Any day expiry		10.77370	10.77370		10.71750	10.71750		13.55	0.00	0	0.00
\$ / R MAXI	On 12/03/2014	Any day expiry	10.75	Put	3,224.35070	0.03224	8,139.13090	0.08139	3,224.351	13.55	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.78010	10.78010		10.72550	10.72550		12.74	2,166,800.10	201	558.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	173.95100	0.00174	526.33020	0.00526	173.951	15.18	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	13,262.64610	0.13263	18,611.27670	0.18611	13,262.646	13.33	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	13,993.05340	0.13993	19,390.69230	0.19391	13,993.053	13.42	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry		10.86210	10.86210		10.80690	10.80690		13.41	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	62,925.30540	0.62925	68,145.64140	0.68146	62,925.305	15.63	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.93050	10.93050		10.87460	10.87460		13.94	6,558,300.00	600	897.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		11.11330	11.11330		11.05700	11.05700		14.73	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.29590	11.29590		11.23910	11.23910		15.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		17.93650	17.93650		17.95070	17.95070		13.13	3,748,728.50	209	38,846.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.34	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.85	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.93	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	2.05850	0.00206	3.61830	0.00362	2.058	17.58	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	166.91340	0.16691	180.45330	0.18045	166.913	13.37	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	21.36850	0.02137	35.22960	0.03523	21.368	15.29	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	5.57870	0.00558	11.41710	0.01142	5.579	16.83	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future		18.17460	18.17460		18.18810	18.18810		13.77	3,707,618.40	204	5,185.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	10.08730	0.01009	10.38370	0.01038	10.087	18.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	39.00160	0.03900	38.73070	0.03873	39.002	13.16	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	51.80070	0.05180	51.98500	0.05199	51.801	13.11	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	78.02900	0.07803	79.24560	0.07925	78.029	13.03	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	131.32620	0.13133	134.67420	0.13467	131.326	12.92	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	369.28210	0.36928	373.18860	0.37319	369.282	13.47	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	678.69100	0.67869	680.35670	0.68036	678.691	14.21	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	158.13700	0.15814	167.08600	0.16709	158.137	16.07	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	127.65250	0.12765	135.40040	0.13540	127.653	16.46	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.46460	18.46460	18.47920	18.47920		14.27	0.00	0	3,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.75260	18.75260	18.76830	18.76830		14.81	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	819.63750	0.81964	801.79840	0.80180	819.638	14.54	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.90290	18.90290	18.91740	18.91740		14.98	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	679.82940	0.67983	656.98100	0.65698	679.829	14.22	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	824.14500	0.82415	800.55370	0.80055	824.145	14.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	895.78400	0.89578	871.95480	0.87195	895.784	14.68	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	500.98040	0.50098	494.05350	0.49405	500.980	17.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	400.36290	0.40036	393.91130	0.39391	400.363	18.11	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	397.71190	0.39771	391.27760	0.39128	397.712	18.13	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.08910	19.08910	19.10310	19.10310		15.14	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10447	0.10447	0.10370	0.10370		17.56	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10598	0.10598	0.10519	0.10519		15.20	588,189.00	5,550	15,509.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10781	0.10781	0.10702	0.10702		15.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.95240	14.95240	14.87580	14.87580		12.21	65,760,655.20	4,398	74,600.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.00870	0.00001	0.01390	0.00001	0.009	31.48	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00910	0.00001	0.01660	0.00002	0.009	28.75	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	12.58440	0.01258	15.14540	0.01515	12.584	14.20	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	1.60190	0.00160	2.94710	0.00295	1.602	15.94	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.15950	15.15950	15.08100	15.08100		13.10	68,081,314.50	4,491	29,714.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	32.88000	0.03288	42.79900	0.04280	32.880	12.91	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	36.81340	0.03681	47.57920	0.04758	36.813	12.87	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	69.66060	0.06966	86.54520	0.08655	69.661	12.68	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	112.62040	0.11262	137.82340	0.13782	112.620	12.53	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	257.54120	0.25754	300.27650	0.30028	257.541	12.87	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	122.97480	0.12297	120.79730	0.12080	122.975	16.00	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	117.51620	0.11752	115.61660	0.11562	117.516	16.13	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.41260	15.41260	15.33340	15.33340		13.79	524,028.40	34	12,823.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	166.79940	0.16680	192.26530	0.19227	166.799	13.01	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	173.23870	0.17324	199.39390	0.19939	173.239	12.99	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	338.49060	0.33849	334.38150	0.33438	338.491	15.54	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.66670	15.66670	15.58620	15.58620		14.58	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.96790	15.96790	15.88320	15.88320		14.99	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
AL37	On 08/05/2014	Index Future			410.05500	410.05500	410.34900	410.34900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			416.09500	416.09500	416.39800	416.39800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			481.54200	481.54200	482.39600	482.39600			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			488.63600	488.63600	489.50700	489.50700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			438.52300	438.52300	439.27700	439.27700			0.00	0	704.00

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 07/08/2014	Index Future			444.98300		444.98300		445.75200	445.75200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			451.84400		451.84400		452.65400	452.65400			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71720		9.71720		9.74910	9.74910		12.17	10,397,404.00	1,070	17,744.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79480		9.79480		9.82610	9.82610		11.87	0.00	0	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	45.63290		0.04563		43.50400	0.04350	45.633	11.94	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	285.03100		0.28503		306.88630	0.30689	285.031	11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.12640		0.02713		33.49120	0.03349	27.126	12.80	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.89610		9.89610		9.92810	9.92810		12.04	0.00	0	6,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.99860		9.99860		10.03080	10.03080		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.12290		10.12290		10.15330	10.15330		12.40	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.70500		9.70500		9.67830	9.67830		11.40	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.82030		9.82030		9.79270	9.79270		13.09	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.96230		9.96230		9.93520	9.93520		13.51	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			228.33990		228.33990		-207.04150	-207.04150			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			856.77090		856.77090		826.71330	826.71330			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			935.64540		935.64540		902.51040	902.51040			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			35.41200		35.41200		54.07640	54.07640			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			562.97290		562.97290		508.93180	508.93180			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			823.63540		823.63540		794.05870	794.05870			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			107.84540		107.84540		100.70290	100.70290			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.27710		12.27710		12.19830	12.19830		13.15	0.00	0	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.45700		12.45700		12.37670	12.37670		13.89	2,491,400.00	200	2,601.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.67670		12.67670		12.59650	12.59650		14.67	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.75690		1.75690		1.75530	1.75530		11.49	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77630		1.77630		1.77470	1.77470		14.07	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.80190		1.80190		1.80030	1.80030		14.52	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60312		115.60312		115.60448	115.60448			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.32147		117.32147		117.32308	117.32308			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.79264	81.45616		9.76309	81.67147			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.89659	82.54835		9.86605	82.76705			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.99864	80.03863		9.96643	80.26541			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 08/05/2014	GOVI		437.47500	437.47500		438.20500	438.20500			13,124,250.00	3	307.00
GOVI	On 07/08/2014	GOVI		443.91900	443.91900		444.66400	444.66400			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		450.76400	450.76400		451.54900	451.54900			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		110.49374	110.49374		110.17400	110.17400			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		111.01374	111.01374		110.68952	110.68952			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 08/05/2014	Bond Future		111.00387	111.00387		109.99009	109.99009			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		111.39115	111.39115		110.36256	110.36256			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 08/05/2014	Bond Future		108.18820	108.18820		108.18940	108.18940			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		109.79600	109.79600		109.79743	109.79743			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.16787	110.16787		110.17554	110.17554			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		114.46359	114.46359		114.46469	114.46469			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		114.76151	114.76151		114.76261	114.76261			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 08/05/2014	Index Future		201.82500	201.82500		201.70600	201.70600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.82200	204.82200		204.70400	204.70400			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		208.00500	208.00500		207.89700	207.89700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		546.66900	546.66900		546.31700	546.31700			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		554.57200	554.57200		554.21800	554.21800			0.00	0	210.00
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 19/03/2014	Jibar Tradeable Future		5.76000	94.24000		5.76000	94.24000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		6.01000	93.99000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.11000	93.89000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.36000	93.64000		6.32000	93.68000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.46000	93.54000		6.42000	93.58000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.66000	93.34000		6.61000	93.39000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.76000	93.24000		6.71000	93.29000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.29000	92.71000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.62000	92.38000		7.55000	92.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.83000	92.17000		7.77000	92.23000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.98000	92.02000		7.91000	92.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.11000	91.89000		8.04000	91.96000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.10430		9.10430		9.07130	9.07130		12.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.18800		9.18800		9.15430	9.15430		9.43	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.26650		9.26650		9.23310	9.23310		11.36	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.38700		1.38700		1.38700	1.38700			20,805.00	15	775.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.38690		1.38690		1.38680	1.38680			6,934.50	5	230.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.38690		1.38690		1.38680	1.38680			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.57880		9.57880	0.10439	9.65180	9.65180		16.16	1,999,938.49	2,000	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.57450		9.57450	0.10439	9.64740	9.64740		15.65	999,520.35	1,000	0.00
R157	On 08/05/2014	Bond Future			7.20763		110.03916		7.18149	110.07389		1.78	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.50497		111.66105		7.47214	111.69651		1.58	67,554,935.25	605	13,000.00
R157	On 06/11/2014	Bond Future			7.90842		106.57017		7.85752	106.61254		1.43	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 08/05/2014	Bond Future			8.60242		118.53671		8.56747	118.82949		12.05	29,634,177.50	250	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	111.67000		0.11167		142.80000	0.14280	111.670	11.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,094.58000		1.09458		1,239.31000	1.23931	1,094.580	11.89	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,531.76000		1.53176		1,705.16000	1.70516	1,531.760	11.94	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,740.11000		2.74011		2,639.11000	2.63911	2,740.110	11.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,879.14000		1.87914		2,070.92000	2.07092	1,879.140	11.97	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,943.53000		2.94353		3,175.76000	3.17576	2,943.530	12.05	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,554.80000		1.55480		1,501.13000	1.50113	1,554.800	12.08	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,014.76000		1.01476		983.88000	0.98388	1,014.760	12.18	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	807.78000		0.80778		785.50000	0.78550	807.780	12.24	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	562.97000		0.56297		550.43000	0.55043	562.970	12.32	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	143.14000		0.14314		143.82000	0.14382	143.140	12.58	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.69336		114.99045		8.65710	115.28768		12.88	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,932.17000		2.93217		2,849.65000	2.84965	2,932.170	12.96	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.77835		116.76574		8.73988	117.07446		12.86	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,488.06000		3.48806		3,401.25000	3.40125	3,488.060	13.05	0.00	0	2,010.00
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 08/05/2014	Bond Future			275.10735		275.10735		275.11282	275.11282			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.39292		273.39292		273.39910	273.39910			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future			6.75337		104.59373		6.71028	104.61930		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.26068		101.72419		7.18724	101.75032		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 08/05/2014	Bond Future			214.15507		214.15507		214.15819	214.15819		12.35	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.25544		214.25544		214.25918	214.25918		12.20	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 08/05/2014	Bond Future			8.46663		97.15542		8.43164	97.36376		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.56657		98.47512		8.53007	98.68694		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.66445		96.07464		8.62537	96.29544		11.30	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 08/05/2014	Bond Future			7.77857		102.66905		7.76426	102.71082		4.78	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	65.27000		0.06527		75.83000	0.07583	65.270	4.63	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	343.50000		0.34350		372.45000	0.37245	343.500	4.69	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.94142		104.18226		7.92570	104.22488		4.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	232.66000		0.23266		246.38000	0.24638	232.660	4.36	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.11196		101.62565		8.09229	101.67487		4.66	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	407.86000		0.40786		424.34000	0.42434	407.860	4.50	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	481.74000		0.48174		500.09000	0.50009	481.740	4.50	0.00	0	14.00
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 08/05/2014	Bond Future			9.01098		93.82043		8.97102	94.13336			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.10310		91.19565		9.06179	91.51333			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.18504		92.60401		9.14169	92.93200			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.18673		95.86775		9.15698	96.13541			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.27304		93.02263		9.24233	93.29442			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.34980		94.34214		9.31753	94.62371			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.00685		103.10363		7.99251	103.15802		6.34	0.00	0	31,206.00
R204	On 07/08/2014	Bond Future			8.14697		100.59023		8.13159	100.64558		6.40	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,386.17000		2.38617		2,367.53000	2.36753	2,386.170	6.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.28293		102.14306		8.26469	102.20519		6.32	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,609.21000		2.60921		2,586.77000	2.58677	2,609.210	6.22	0.00	0	1,270.00
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 08/05/2014	Bond Future			9.28616		96.23050		9.26145	96.47233			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.36528		97.52747		9.33979	97.77308			0.00	0	0.00

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 06/11/2014	Bond Future			9.44183		94.60764		9.41498	94.86257			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 08/05/2014	Bond Future			8.26063		97.84109		8.22559	97.99316		7.65	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.39311		95.64200		8.35599	95.79649		7.98	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.51507		97.11869		8.47435	97.28119		7.93	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 08/05/2014	Bond Future			8.36737		92.44645		8.33241	92.61742		9.36	71,183,766.50	770	11,730.00
R208	On 07/08/2014	Bond Future			8.48135		93.80930		8.44465	93.98294		9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,798.20000		2.79820		2,725.56000	2.72556	2,798.200	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.59177		91.85823		8.55204	92.03995		9.75	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,103.40000		3.10340		3,030.02000	3.03002	3,103.400	9.68	0.00	0	1,520.00
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 08/05/2014	Bond Future			9.10579		73.82802		9.07603	74.04877		18.63	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	623.67000		0.62367		712.41000	0.71241	623.670	18.26	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,830.80000		1.83080		1,988.73000	1.98873	1,830.800	18.51	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,053.86000		1.05386		1,038.58000	1.03858	1,053.860	18.80	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	804.53000		0.80453		796.27000	0.79627	804.530	18.88	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	619.59000		0.61959		616.07000	0.61607	619.590	18.96	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	494.06000		0.49406		493.41000	0.49341	494.060	19.02	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.18266		74.91639		9.15201	75.14061		18.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.25566		72.92559		9.22353	73.15757		19.61	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.60579		160.60579		160.60841	160.60841			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.99276		162.99276		162.99573	162.99573			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 08/05/2014	Bond Future	127.37008		127.37008		127.37584	127.37584			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.70531		127.70531		127.71141	127.71141			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 08/05/2014	Bond Future	129.76242		129.76242		129.76520	129.76520			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	129.98117		129.98117		129.98424	129.98424			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 08/05/2014	Bond Future	8.97859		84.39178		8.93349	84.73148		15.83	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future	9.06056		85.63558		9.01404	85.98047		16.24	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.13991		83.41512		9.09128	83.77024		17.03	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 08/05/2014	Bond Future	9.19404		74.62205		9.16423	74.85144		18.67	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.26985		75.62874		9.23915	75.86167		19.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.34305		73.50867		9.31088	73.74954		20.19	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 17/03/2014	Foreign Exchange Future	21,359.30000		21,359.30000		21,278.10000	21,278.10000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,640.81000		21,640.81000		21,557.69000	21,557.69000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.84610		4.84610		4.85990	4.85990		8.10	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.78240		4.78240		4.79700	4.79700		12.07	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.72570		4.72570		4.74290	4.74290		11.68	0.00	0	0.00
Total for Derivatives :											1,042,671,504.60	85,518	4 146 288.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		101.13167		0.00000	101.11429			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.57500		105.67298		7.55000	105.67923			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.79672		0.00000	99.77763			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.09500		100.46833		9.08000	100.50340			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.32024		0.00000	100.29890			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.41867		0.00000	100.39715			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.96000		96.42192		9.94500	96.44913			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.87500		103.95140		7.85000	103.95382			815,850,000,000.00	103,600,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	100.80852	0.00000	100.78681				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.26500	106.38040	9.25000	106.39464				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.66451	1.60000	132.64648				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.58000	259.12554	2.58000	259.08347				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.31936	0.00000	100.29867				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.94083	0.00000	99.92584				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.39948	0.00000	100.38205				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.92580	0.00000	99.90710				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.92260	0.00000	99.90310				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.92035	0.00000	99.90030				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.13568	0.00000	101.11737				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.33500	102.93115	8.31000	102.93218				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.51931	0.00000	100.49767				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.24500	104.97710	8.21000	104.97218				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.99236	0.00000	101.97138				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.39617	0.00000	100.41937				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.21523	0.00000	101.19257				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.07103	0.00000	101.04893				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.32665	0.00000	101.30305				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.49104	0.00000	101.46986				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.75640	0.00000	99.73364				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.23867	0.00000	102.21615				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.90836	0.00000	101.88160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	6.05000	132.88657		6.05000	132.85253			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.28000	124.41111		3.28000	124.38850			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.47485		4.35000	114.45078			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.34760		5.20000	98.32461			0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	100.77579		6.22000	100.74948			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.66500	110.13048		11.65000	110.12750			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.82058		0.00000	101.78742			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.79933		0.00000	101.77190			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.92506		0.00000	101.89624			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.02268		0.00000	101.99249			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000	108.03979		4.85000	108.01563			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	54.36951		100.00000	54.23780			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.32000	163.31953		2.32000	163.29414			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.20436		2.76000	156.17821			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.35000	164.46991		2.35000	164.44423			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.28455		2.12000	170.25903			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.66125	72.43544		8.64625	72.45781			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.66125	72.43544		8.64625	72.45781			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.39000		0.00000	90.39000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.78429		0.00000	99.76407			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.90000		0.00000	90.90000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.70000		0.00000	89.70000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.10000		0.00000	90.10000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.43000		0.00000	86.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond		0.00000	85.78000		0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.12221		0.00000	101.10312			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.01035		0.00000	100.99110			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.40000		0.00000	85.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.78500	102.66264		7.75000	102.66727			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	85.72000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.49000		0.00000	88.49000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.31308		0.00000	101.29392			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.86500	107.78290		7.84000	107.79672			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.03996		0.00000	101.01916			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.04000		0.00000	83.04000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.16000		0.00000	83.16000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.89000	99.95626		2.92000	99.65122			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	147.79284		2.79000	147.76801			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.34934		2.72000	194.31704			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	81.79000		0.00000	81.79000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.00500	87.12252		9.97000	87.28582			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	91.30000		0.00000	91.30000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.90000		0.00000	100.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	102.82748	0.00000	102.81002				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.63000	0.00000	87.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	109.29000	0.00000	109.29000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.99500	105.93280	9.96000	106.16087				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.97000	0.00000	107.37000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.94000	106.33615	9.90500	106.56570				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.46000	89.31859	9.42500	89.45773				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.48000	0.00000	99.48000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	94.02000	0.00000	94.02000				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	10.03500	105.64086	10.00000	105.86787				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.73000	0.00000	87.73000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.03866	0.00000	100.01926				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.84694	0.00000	100.82582				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.96500	102.92000	8.95000	102.94565			334,394,500,000.00		37,300,000	37,300,000.00
ABS5	On 01/05/2015	Spot Bond	7.52500	103.83987	7.50000	103.84569			130,935,000,000.00		17,400,000	720,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.50000	96.27281	9.46500	96.40399			260,300,000,000.00		27,400,000	27,400,000.00
ABS7	On 11/09/2026	Spot Bond	10.19500	90.31362	10.16000	90.51687			0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	8.22500	101.98175	8.20000	102.00520			0.00		0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000	129.05653	2.30000	129.03656			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.39000	262.96621		2.39000	262.92487			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	124.30739		1.54000	124.29068			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.37000	124.09352		2.37000	124.07404			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	47.69162		100.00000	47.57352			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.02500	101.90513		12.00000	101.90629			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.55085		0.00000	100.52404			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.76632		100.00000	2.75947			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.56499		0.00000	100.53751			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.76514		0.00000	100.72809			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	16.48855		100.00000	16.44772			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.53670		0.00000	100.51057			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.80415		11.00000	61.78648			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.48855		100.00000	16.44772			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.84857		0.00000	99.82665			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.83287		0.00000	99.80873			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.85558		0.00000	99.83465			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.85085		0.00000	99.82925			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.84876		0.00000	99.82687			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.91789		0.00000	100.89546			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.91789		0.00000	100.89546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.92330	0.00000	100.90074				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.85940	0.00000	99.83900				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.92330	0.00000	100.90074				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.91249	0.00000	100.89018				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	87.92724	0.00000	87.90858				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.86197	0.00000	99.84195				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.47143	0.00000	101.45039				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.85374	0.00000	99.83254				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.84878	0.00000	99.82691				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.84686	0.00000	99.82472				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.85066	0.00000	99.82905				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.85941	0.00000	99.83901				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.95500	100.00383	9.92000	100.12911				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.87092	0.00000	99.85213				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.86193	0.00000	100.83990				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.55521	0.00000	101.53359				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.50555	0.00000	81.48549				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.39540	0.00000	163.47841				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.48016	0.00000	163.56124				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.85553	0.00000	99.83459				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.44541	0.00000	100.42550				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.44541	0.00000	100.42550				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.29247	0.00000	100.27224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	99.86024		0.00000	99.83998			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.86138		0.00000	99.84128			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.91499		0.00000	100.89505			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.20045		0.00000	100.17920			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.91553		0.00000	100.89562			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.91029		0.00000	100.88810			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.55414		0.00000	101.53249			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	99.92006		0.00000	99.90000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.97425		0.00000	101.95483			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	99.76393		0.00000	99.74370			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.85498		0.00000	99.83396			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	99.87808		0.00000	99.86031			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	99.88015		0.00000	99.86268			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	99.85820		0.00000	99.83762			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.87337		0.00000	99.85494			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.87658		0.00000	99.85860			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.87036		0.00000	99.85149			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.85858		0.00000	99.83805			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.86518		0.00000	99.84559			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.87281		0.00000	99.85429			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.87074		0.00000	99.85192			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.80726		10.23000	99.77976			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.86847		0.00000	99.84936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000		99.87187		0.00000	99.85322			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		99.82196		0.00000	99.79622			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		114.90905		0.00000	115.11908			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		99.86985		0.00000	99.85129			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.03500		101.26063		10.02000	101.29340			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		99.85907		0.00000	99.83862			0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000		110.92624		1.75000	110.91071			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		99.87093		0.00000	99.85214			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		99.87034		0.00000	99.85151			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		99.85303		0.00000	99.83206			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		99.84824		0.00000	99.82660			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		99.85780		0.00000	99.83752			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		99.84920		0.00000	99.82770			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.60872		0.00000	100.59019			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		101.96244		0.00000	101.94293			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		101.93188		0.00000	101.91369			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		99.84728		0.00000	99.82551			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		101.17721		0.00000	101.15680			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		99.84920		0.00000	99.82770			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		99.86231		0.00000	99.84233			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		99.85412		0.00000	99.83300			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		99.85165		0.00000	99.83019			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		99.87169		0.00000	99.85304			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		99.86887		0.00000	99.84981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	99.85117		0.00000	99.82962			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.84385		0.00000	99.82158			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.83295		0.00000	99.80913			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.85207		0.00000	99.83097			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.83448		0.00000	99.81088			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.37264		0.00000	102.35100			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.83295		0.00000	99.80913			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	91.66370		0.00000	91.64557			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.84060		0.00000	99.81787			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.84060		0.00000	99.81787			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	120.09992		0.00000	119.47283			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.95346		0.00000	120.32148			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.86163		0.00000	99.84190			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.86297		0.00000	99.84342			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.38060		0.00000	100.36191			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.85934		0.00000	99.83928			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.85876		0.00000	99.83862			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.85303		0.00000	99.83206			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.86144		0.00000	99.84168			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.86163		0.00000	99.84190			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.85726		0.00000	99.83656			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.64373		0.00000	100.66616			0.00	0	235,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.88999		0.00000	100.86789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.26104		0.00000	100.24473			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.26411		0.00000	100.24760			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.09985		100.00000	9.07706			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.37052		0.00000	100.35132			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.41051		0.00000	100.38930			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.43709		0.00000	100.41454			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.91127		0.00000	100.89127			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.01741		0.00000	100.99535			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.15880		0.00000	101.13400			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.87373		0.00000	100.85436			0.00	0	100,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.60000	98.80034		8.58500	98.80510			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.16934		0.00000	101.14416			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.38563		0.00000	101.35620			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.01500	98.23175		9.00000	98.26661			205,542,000,000.00	22,800,000	22,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.63500	116.51010		9.60000	116.70692			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	65.94066		100.00000	65.77737			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.87500	105.51415		7.90000	105.44516			4,725,000,000,000.00	600,000,000	3,500,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	62.73412		100.00000	62.57877			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.76198		100.00000	15.72691			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	152.87848		3.04000	152.85176			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.06035		0.00000	100.04023			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.10486		0.00000	100.08737			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.49076		0.00000	102.47448			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.93737		0.00000	100.91928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	99.79774		0.00000	100.39980			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.33781		0.00000	100.31083			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.87119		0.00000	99.85282			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		100.00000	12.54919		100.00000	12.52457			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		100.00000	3.13712		100.00000	3.13106			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.01742		0.00000	99.99991			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.87120		0.00000	99.85282			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.87310		0.00000	99.85500			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.33713		0.00000	101.31643			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.50500	105.44770		9.49000	105.47563			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.37802		0.00000	101.35979			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.91538		0.00000	101.89628			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.15813		0.00000	101.13945			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.15259		0.00000	100.13271			0.00	0	700,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.15713		0.00000	100.13666			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.03500	100.26016		10.00000	100.39938			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.82500	110.71108		7.80000	110.72514			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.47924		0.00000	101.45544			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.33615		0.00000	101.31442			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.22500	104.14526		8.19000	104.14100			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.41500	105.96813		9.40000	105.98628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	11.70327	103.31410		11.65640	103.32875			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.55901	102.19962		11.52819	102.19111			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.61235	102.12813		11.57969	102.12117			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.94709		0.00000	101.91758			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.66216	101.97486		11.62881	101.97156			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.53959	100.04145		12.52251	100.05809			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.99620		0.00000	101.96599			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.99620		0.00000	101.96599			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.99628		0.00000	101.96607			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.95327	101.22439		11.90640	101.23799			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.85308	101.91687		11.81232	101.92421			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.55901	102.19962		11.52819	102.19111			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.79003	101.97988		11.75333	101.98808			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.95828	101.33490		10.94120	101.32571			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.88822		0.00000	101.85954			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.87239		0.00000	101.84414			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.87239		0.00000	101.84414			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.76491		0.00000	101.73821			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.06084	101.21143		11.04871	101.19994			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.19000	99.25901		12.17500	99.26549			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.11500	96.65081		12.10000	96.66018			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.87745		0.00000	99.87745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.70176		0.00000	101.67571			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.85174		9.28000	101.82578			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.84308		0.00000	101.81526			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.90500	96.54334		11.89000	96.55592			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.78445		0.00000	101.75747			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.83331		0.00000	101.80562			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.83331		0.00000	101.80562			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.73271		0.00000	99.73271			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.76100		0.00000	101.73436			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	101.32463		0.00000	101.30424			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.84865		0.00000	101.82052			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.17123		0.00000	101.15265			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.87756		0.00000	99.87756			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.84865		0.00000	101.82052			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.16979		0.00000	101.14324			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.70327	103.89026		14.65640	103.89581			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.93430	101.73321		15.91980	101.72182			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.83621	101.94239		14.81623	101.92973			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.46733		0.00000	102.43046			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.46733		0.00000	102.43046			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.46733		0.00000	102.43046			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.56469		0.00000	102.52640			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.41065		0.00000	101.37896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.33149	100.00000	14.30430				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.34278	100.00000	22.28746				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.33445	100.00000	20.28409				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.55212	100.00000	12.52105				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.57733	100.00000	12.54584				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.17612	100.00000	15.13854				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.14984	100.00000	13.11729				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	97.02764	100.00000	96.78447				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.82630	0.00000	100.80903				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	102.02426	0.00000	101.99404				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	102.07400	0.00000	102.04309				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126			120,000,000,000,000.00	1,200,000,000	300,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.29000	170.32808	2.29000	170.30171				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.55500	137.55776	8.52000	138.11643				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.55500	137.93284	8.52000	138.48705				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.94000	96.74325	8.90500	96.98521				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.74118	0.00000	100.71686				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.12587	0.00000	100.02711				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.54443	0.00000	101.52479				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.59500	98.33068	8.58000	98.35666				0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.73279	0.00000	101.71423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.88591		0.00000	100.86605			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.90673		0.00000	100.88645			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.97609		0.00000	100.95444			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.04541		0.00000	101.02240			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.23903		0.00000	101.21218			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.23090		100.00000	15.19318			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.79043		0.00000	100.77134			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.83030		0.00000	100.81025			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.84738		0.00000	100.82692			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.85307		0.00000	100.83247			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.92135		0.00000	100.89911			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.01230		0.00000	100.98788			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.53267		100.00000	9.50906			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.53267		100.00000	9.50906			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	99.92929		0.00000	99.91141			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	99.92340		0.00000	99.90404			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	99.92179		0.00000	99.90203			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.96500	99.52600		8.95000	99.54059			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	99.91698		0.00000	99.89601			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	99.90834		0.00000	99.88521			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.83796		100.00000	6.82102			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.83796		100.00000	6.82102			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.69500	102.35396		6.66000	102.34973			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.90409		0.00000	100.88514			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.47229		0.00000	99.45722			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.46460		0.00000	97.44711			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.05617		0.00000	99.04044			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.66768		0.00000	98.65182			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	96.93248		0.00000	96.91495			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.33761		0.00000	100.32015			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.39419		0.00000	100.37388			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.32882		0.00000	100.31173			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.34648		0.00000	100.32850			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.37853		0.00000	100.35893			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.51129		0.00000	100.48500			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.73712		0.00000	100.69955			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	44.60389		100.00000	44.49219			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.45934		100.00000	15.42105			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.44673		0.00000	100.42587			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.04500	107.70195		8.01000	107.70064			131,938,000,000.00	16,400,000	16,400,000.00
CBL08	On 02/11/2016	Spot Bond	10.06500	114.21715		10.05000	114.22225			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.15521		0.00000	101.12534			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.94482		0.00000	100.92633			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.71500	105.19281		9.70000	105.19409			211,787,000,000.00	21,800,000	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.81500	98.52469		11.80000	98.54450			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.05622		0.00000	101.02798			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.06500	99.38593		12.05000	99.40742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.66025		0.00000	100.63969			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.95500		101.59649		9.94000	101.60902			442,002,000,000.00	44,400,000	44,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.46673		0.00000	100.43862			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.50500		94.94552		12.49000	94.96968			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.77756		0.00000	100.75672			0.00	0	50,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		99.97242		0.00000	99.94578			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.68777		0.00000	100.66771			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.78500		92.87742		10.75000	92.99513			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.38500		115.54107		10.35000	115.73254			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.23500		111.50388		10.20000	111.70585			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.57500		110.57964		9.54000	110.80360			383,000,000,000.00	40,000,000	3,010,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.04324		0.00000	100.05732			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.31500		105.04605		12.30000	105.03772			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.63834		0.00000	100.61410			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.00977		0.00000	101.98140			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.79376		0.00000	100.76487			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		101.75608		0.00000	101.71826			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.02612		0.00000	101.98281			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.16754		0.00000	100.14289			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.28966		0.00000	100.26631			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.74490		0.00000	100.70882			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.73703		0.00000	100.70132			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.77863		0.00000	100.74093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	0.00000	99.82212		0.00000	99.79637			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.60714		0.00000	100.58415			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	93.82400		100.00000	93.59737			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	93.82400		100.00000	93.59737			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	93.82400		100.00000	93.59737			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	99.85561		0.00000	99.83468			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	93.82400		100.00000	93.59737			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.07493		0.00000	101.05729			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.89870		0.00000	99.87318			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.95324		10.11000	101.92546			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.89870		0.00000	99.87318			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.20777		0.00000	101.18603			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	114.65727		2.76000	114.63805			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	114.51437		3.14000	114.49402			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.28600		8.25000	100.26397			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.89870		0.00000	99.87318			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.89870		0.00000	99.87318			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.13428		3.10000	114.11409			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.13428		2.40000	114.11626			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.79258		0.00000	99.76274			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.40226		0.00000	101.38499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		101.01681		0.00000	100.99745			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.92500		102.50586		8.90000	102.53787			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.04638		0.00000	101.02662			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.03030		0.00000	101.01082			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.94531		0.00000	100.92453			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.96066		0.00000	100.93970			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.97500		102.65273		8.95000	102.68476			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.97500		102.65273		8.95000	102.68476			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.02500		101.39588		9.00000	101.43067			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.85182		0.00000	99.83036			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.83556		0.00000	99.81180			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.93925		0.00000	100.91991			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.93925		0.00000	100.91991			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		96.25036		100.17539	95.73753			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		99.89070		0.00000	99.86318			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.52851		0.00000	100.50846			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		99.84981		0.00000	99.82803			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.32709		0.00000	100.30712			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.34856		0.00000	100.32733			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.43006		9.35000	100.40470			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.43006		9.35000	100.40470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.30770	0.00000	100.28774				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.30856	0.00000	100.28855				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475	0.00000	91.49475				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.54022	0.00000	100.50766				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.98198	0.00000	99.96400				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.52977	0.00000	100.49782				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.35127	0.00000	101.33184				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.35127	0.00000	101.33184				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.35127	0.00000	101.33184				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.35127	0.00000	101.33184				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.35127	0.00000	101.33184				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.38867	0.00000	101.36874				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.45079	0.00000	101.43003				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.45079	0.00000	101.43003				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.45079	0.00000	101.43003				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.45079	0.00000	101.43003				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.45079	0.00000	101.43003				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.46117	0.00000	101.44027				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.83500	103.74954	9.82000	103.78030				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.42179	0.00000	100.40285				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.92635	0.00000	99.90796				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.92635	0.00000	99.90796				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.83593	0.00000	100.81508				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.83019	0.00000	99.80564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	100.49453		0.00000	100.46459			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	99.85493		0.00000	99.83424			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	99.85589		0.00000	99.83534			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	99.86229		0.00000	99.84229			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.33265		0.00000	100.31250			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.37251		0.00000	100.34850			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	99.86266		0.00000	99.84272			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.42063		0.00000	103.40109			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.12357		0.00000	100.02517			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.79614		0.00000	99.77700			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.34579		0.00000	101.32630			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.85972		0.00000	99.83971			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	99.83772		0.00000	99.81459			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	99.83772		0.00000	99.81459			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	99.83772		0.00000	99.81459			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	99.83772		0.00000	99.81459			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.63683		0.00000	100.61581			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.26184		0.00000	100.24077			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.96700		0.00000	101.94332			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.68950		0.00000	101.66555			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	104.06055		0.00000	104.03926			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.57412		0.00000	101.54987			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.66875		0.00000	101.64508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	101.45337	0.00000	101.42883				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.84106	0.00000	99.81807				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.59620	0.00000	101.57195				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.59620	0.00000	101.57195				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.59149	0.00000	101.56760				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	123.40717	0.00000	125.88449				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.41033	0.00000	101.38902				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	124.20814	0.00000	126.57439				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	122.79880	0.00000	125.28505				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	123.63539	0.00000	126.05886				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	120.00809	0.00000	122.44654				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.41532	0.00000	122.78494				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	123.87549	0.00000	126.37467				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.60384	0.00000	100.58090				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.28500	93.61208	11.25000	93.76218				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.80500	90.31011	11.77000	90.46031				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.51213	0.00000	101.48935				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.83066	0.00000	99.80651				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.58946	0.00000	100.56705				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.88474	0.00000	100.86358				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.93493	0.00000	100.91162				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.21645	8.80500	103.19187				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.85207	0.00000	99.83097				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.75694	0.00000	100.73599				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		117.09926	0.00000	119.33696				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		99.84499	0.00000	99.82289				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		99.84213	0.00000	99.81961				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		99.83104	0.00000	99.80695				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		99.84060	0.00000	99.81787				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		99.77565	0.00000	99.74368				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		99.77565	0.00000	99.74368				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		99.77565	0.00000	99.74368				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		99.83302	0.00000	99.80888				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		99.80790	0.00000	99.78983				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.81210	0.00000	100.79402				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.51213	0.00000	101.48935				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		106.29440	0.00000	108.47699				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		106.38309	0.00000	108.55070				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		99.79023	0.00000	101.37976				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.82111	0.00000	100.79948				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		99.80295	0.00000	99.77487				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.52205	0.00000	101.49914				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		99.78551	0.00000	99.75465				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		99.82526	0.00000	99.80005				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		99.86888	0.00000	99.84983				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		99.83639	0.00000	99.81306				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.81165	0.00000	100.79022				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000	100.61898	0.00000	100.59850				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	99.79174	0.00000	101.36898				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.47243	0.00000	101.45022				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.76628	0.00000	100.74598				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.43197	0.00000	100.40573				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.43197	0.00000	100.40573				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.24808	0.00000	100.22803				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.77565	0.00000	99.74368				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	100.46553	0.00000	100.43730				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.44988	0.00000	100.42257				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.78908	0.00000	100.76769				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.78084	0.00000	100.75985				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.86584	0.00000	99.84670				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.74471	10.55000	99.71639				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.46500	99.47616	10.43000	99.57715				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	99.85293	0.00000	99.83196				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.89504	0.00000	100.86963				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.60500	100.73815	12.57000	100.78829				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.77664	0.00000	100.75017				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.63500	101.35597	12.60000	101.51079				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.06500	100.97108	11.03000	101.12666				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.43694	0.00000	100.41056				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.17358	0.00000	100.15138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	38.47306		7.01000	38.46592			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	143.94993		0.00000	143.84564			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	8.94000	130.33799		8.90500	130.48754			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.55500	137.55776		8.52000	138.11643			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.55500	137.93284		8.52000	138.48705			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.78066		0.00000	88.76151			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.68473		0.00000	88.66542			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.24588		0.00000	101.22379			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.24588		0.00000	101.22379			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.84990		0.00000	99.82816			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.86053		0.00000	99.84030			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.85851		0.00000	99.83797			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.24067		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.84920		0.00000	99.82770			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.88474		0.00000	100.86358			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.86335		0.00000	99.84386			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.33958		0.00000	100.31619			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.47500	108.59315		9.45000	108.59470			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.41500	100.97614		9.40000	101.00161			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.69500	111.96861		10.66000	112.15119			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.82500	105.91276		8.80000	105.92818			3,530,000,000,000.00	400,000,000	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.28500	102.14436		10.25000	107.66477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.59500	95.50321	10.56000	95.66557	0.00	0	0.00				
COT02	On 03/04/2028	Spot Bond	11.28500	96.93707	11.25000	97.13832	0.00	0	0.00				
COT03	On 05/06/2028	Spot Bond	11.28500	89.73333	11.25000	89.92827	0.00	0	0.00				
CPL002	On 29/11/2014	Spot Bond	0.00000	100.25209	0.00000	100.23182	0.00	0	0.00				
CPL003	On 28/02/2017	Spot Bond	0.00000	100.25777	0.00000	100.23711	0.00	0	0.00				
CPL005	On 01/03/2015	Spot Bond	0.00000	100.19056	0.00000	100.17032	0.00	0	0.00				
CPL007	On 01/08/2015	Spot Bond	0.00000	100.73733	0.00000	100.71755	0.00	0	0.00				
CPL018	On 07/04/2014	Spot Bond	0.00000	102.67557	0.00000	102.65965	0.00	0	0.00				
CPL019	On 17/04/2014	Spot Bond	0.00000	102.25078	0.00000	102.23504	0.00	0	0.00				
CPV01	On 30/06/2029	Spot Bond	11.60500	98.75255	11.57000	98.91176	0.00	0	0.00				
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.07137	100.00000	10.04696	0.00	0	0.00				
DENG43	On 28/01/2016	Spot Bond	0.00000	100.75770	0.00000	100.73972	0.00	0	4,600,000,000.00				
DENG44	On 29/09/2017	Spot Bond	8.69000	97.63967	8.67500	97.66018	0.00	0	0.00				
DENG50	On 25/08/2014	Spot Bond	0.00000	100.24661	0.00000	100.23039	0.00	0	0.00				
DENG51	On 03/09/2014	Spot Bond	0.00000	100.14910	0.00000	100.13292	0.00	0	0.00				
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.01222	0.00000	100.03688	0.00	0	0.00				
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.63944	0.00000	100.62261	0.00	0	0.00				
DOL002	On 15/07/2018	Spot Bond	0.00000	101.72808	0.00000	101.69507	0.00	0	0.00				
DOL003	On 20/09/2018	Spot Bond	0.00000	99.80333	0.00000	99.77530	0.00	0	0.00				
DRD03	On 03/07/2014	Spot Bond	0.00000	101.81602	0.00000	101.78682	0.00	0	0.00				
DRD04	On 03/07/2015	Spot Bond	0.00000	101.90999	0.00000	101.87941	0.00	0	0.00				
DV21	On 15/06/2016	Spot Bond	7.70500	118.45086	7.68000	118.48220	0.00	0	660,000,000.00				
DV22	On 07/02/2020	Spot Bond	8.99500	102.92180	8.96000	103.05678	1,759,422,000,000.00	195,600,000	3,260,000,000.00				
DV23	On 27/02/2023	Spot Bond	9.34500	104.29595	9.31000	104.48474	609,294,000,000.00	65,200,000	8,522,100,000.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.45500	102.09625		9.42000	102.29520			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.87000	102.40594		9.82500	102.73204			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.04921		0.00000	100.03280			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00427		0.00000	100.03168			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.38721		0.00000	100.36906			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.58500	125.25832		8.55000	125.42427			143,283,650,000.00	16,690,000	1,808,345,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.16492		0.00000	106.13679			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	131.74381		0.10000	131.73134			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	115.94033		2.22000	115.92260			0.00	0	1,660,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.40841		2.23000	103.39257			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	102.15167		2.33000	102.13574			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.18500	102.98759		10.15000	103.12270			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.03500	103.44153		10.00000	103.59098			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.33500	101.78997		10.30000	101.97624			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.72000	95.88186		10.67500	96.04496			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.42310		0.00000	100.40333			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.99999		0.00000	99.98347			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.59785		0.00000	100.57987			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.37070		0.00000	100.35324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.35625		0.00000	100.33865			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	52.77352		100.00000	52.77350			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	94.01951		100.00000	93.78446			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.03956		3.00000	129.01707			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.88500	103.70671		11.86000	103.70344			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.36814		0.00000	103.34603			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.92548		0.00000	100.90219			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.30612		0.00000	101.28285			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.42500	97.91549		10.41000	97.93524			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.28472		0.00000	101.26232			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.25879		0.00000	100.23791			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.53282		0.00000	100.51006			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.49066		0.00000	100.46966			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.47256		0.00000	100.45227			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.54254		0.00000	100.51937			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.52049		0.00000	100.49819			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.45494		0.00000	100.43543			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.46800		0.00000	100.44795			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.43731		0.00000	100.41851			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.45655		0.00000	100.43692			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.43347		0.00000	100.41482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.44950	0.00000	100.43017				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.35500	100.80976	7.33000	100.82418				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.23000	107.13659	8.21500	107.16539			17,947,161,000,000.00	2,180,700,000	6,632,100,000.00	
ES23	On 25/01/2023	Spot Bond	8.88000	108.05435	8.84500	108.24998			92,352,000,000.00	10,400,000	1,131,800,000.00	
ES26	On 02/04/2026	Spot Bond	9.14500	94.14303	9.11000	94.35656			2,799,284,500,000.00	306,100,000	5,400,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.72000	80.70657	9.69000	80.90666			2,618,568,000,000.00	269,400,000	47,352,800,000.00	
ES42	On 25/04/2042	Spot Bond	9.91500	89.89512	9.88500	90.12177			0.00	0	8,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.33502	0.00000	100.31460			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.97300	0.00000	100.95304			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.40921	0.00000	101.38900			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.22635	0.00000	100.20811			0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.01085	0.00000	100.99231			0.00	0	0.00	
FIFC10	On 11/09/2014	Spot Bond	100.00000	68.96632	100.00000	66.59265			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.30103	100.00000	11.27274			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.99787	100.00000	10.97033			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.92088	0.00000	99.90112			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.91760	0.00000	99.89702			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.91104	0.00000	99.88882			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.90447	0.00000	99.88062			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.12500	100.86622	7.10000	100.85910			0.00	0	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.90500	96.64498	9.89000	96.67354			0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00570	0.00000	100.03260			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00563	0.00000	100.03254				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.83976	0.00000	100.81839				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.07431	0.00000	102.05386				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.70500	103.71730	11.69000	103.73905				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.31735	0.00000	100.29240				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000	123.22198	2.47000	123.20229				0.00	0	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.42000	262.35524	2.42000	262.31376				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.60000	102.78792	2.63000	102.47403				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000	148.13406	2.77000	148.10925				0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.47364	2.61000	197.44143				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.13500	107.38734	8.11000	107.40029				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96600	59.10497	7.96700	59.06370				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400	37.29535	9.48500	37.26216				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.01407	9.72000	35.98439				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.57821	0.00000	102.55153				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.52067	0.00000	100.48927				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.84332	0.00000	102.82671				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.67159	0.00000	101.65465				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.50611	0.00000	100.47557				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.50611	0.00000	100.47557				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.25470	0.00000	100.22794				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.49747	0.00000	100.46743				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.97691	0.00000	101.95197				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.89411	0.00000	99.86744				0.00	0	0.00

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	101.68188		0.00000	101.66057			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.86799		0.00000	101.84439			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	103.14189		0.00000	103.11834			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	99.89571		0.00000	99.86944			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.85560		0.00000	101.83130			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	101.75812		0.00000	101.73503			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	99.81862		0.00000	99.79276			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	101.82160		0.00000	101.79772			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.95079		0.00000	101.92529			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	102.45594		0.00000	102.42409			0.00	0	0.00

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	102.37669		0.00000	102.34584			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	14.48009		100.09221	14.44419			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.63343		0.00000	101.61189			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.36220		0.00000	111.38062			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.96754		0.00000	101.94272			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.22627		0.00000	102.19827			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.46512		0.00000	100.43699			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.15679		0.00000	106.12182			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.82250		0.00000	101.79946			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.84523		0.00000	101.82191			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.66595		0.00000	101.64483			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.71958		0.00000	101.69698			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.32007		0.00000	102.28993			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.03344		0.00000	100.01673			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.01673		0.00000	99.99997			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.68557		0.00000	101.66339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		55.66270		13.22500	55.64259			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.57673		0.00000	101.55591			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.57900		0.00000	101.55815			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		102.40810		0.00000	102.37787			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.66064		0.00000	101.63876			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.84500		91.23429		3.87500	90.95656			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.74225		0.00000	101.71937			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.74225		0.00000	101.71937			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.41098		0.00000	100.38915			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.51213		0.00000	101.48935			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.90994		0.00000	99.88745			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		102.26803		0.00000	102.24058			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.62889		0.00000	101.60742			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		101.58581		0.00000	101.56486			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.86065		0.00000	100.83551			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.89413		0.00000	101.86934			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.61236		0.00000	100.59209			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.85132		0.00000	100.82644			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.94635		0.00000	100.92233			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		102.20681		0.00000	102.17811			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		101.70145		0.00000	101.67907			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		102.39129		0.00000	102.36256			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		101.50847		0.00000	101.48779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC187	On 07/03/2017	Spot Bond	0.00000	100.60981	0.00000	100.57302				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.03332	0.00000	101.01087				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.83841	0.00000	100.81601				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.03096	0.00000	101.00781				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.82925	0.00000	101.80613				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.81798	0.00000	101.79500				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.06926	0.00000	98.04746				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.53441	0.00000	101.51491				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.83813	0.00000	100.81619				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.71000	112.97396	3.71000	112.95211				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.85425	0.00000	101.83082				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.87466	0.00000	101.85099				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.69000	113.13135	3.69000	113.10951				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000	121.59206	1.88000	121.57464				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.71000	112.97396	3.71000	112.95211				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000	119.85108	2.86000	119.83065				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000	125.07159	2.93000	125.05012				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.95992	0.00000	100.93519				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.43417	0.00000	100.40197				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	99.88325	0.00000	99.85387				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	99.88113	0.00000	99.85121				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.59101	0.00000	101.57081				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.84067	0.00000	101.81741				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.66464	0.00000	105.64412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond		0.00000	102.17643		0.00000	102.14905			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	102.09023		0.00000	102.06391			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.77172		0.00000	101.74847			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	99.89177		0.00000	99.86451			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.76946		0.00000	101.74623			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	104.48423		0.00000	104.46687			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	96.23718		0.00000	96.20402			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	92.43347		0.00000	92.25672			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.22540		100.00000	10.20008			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	13.81816		100.00000	13.78469			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.00000	140.80198		5.00000	140.76982			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.69495		0.00000	101.67824			0.00	0	810,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.68806		0.00000	101.66990			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.03502		0.00000	103.01772			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	103.03770		0.00000	103.01903			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.63135		0.00000	102.61325			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	102.02972		0.00000	102.13357			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	101.40209		0.00000	101.38344			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	84.42875		0.00000	84.41512			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.82000	118.49221		2.87000	117.39190			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.84823		0.00000	100.82911			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.40459		10.38000	101.37572			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.40459		10.38000	101.37572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.83582		0.00000	100.83582			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.58490		0.00000	100.56835			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.97321		0.00000	100.94962			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.96000	95.81844		3.01000	94.95054			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.92000	188.82413		2.92000	188.79173			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.93000	96.33371		2.98000	95.46022			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.93000	252.22693		2.93000	252.18357			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.43000	262.15195		2.43000	262.11044			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.15000	248.00462		3.15000	247.96052			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.84000	120.05724		2.84000	120.03685			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.79710		0.00000	100.77652			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.37000	120.29915		2.37000	120.28027			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.99337		0.00000	100.97177			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.22447		0.00000	101.20218			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.75695		0.00000	100.73607			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.80000	94.81962		2.85000	93.83877			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.29427		104.97509	14.25811			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.10283		101.07593	18.05856			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.29333		100.44759	12.26277			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98235			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.83635		100.76967	20.80294			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		2.44000	104.31108		2.44000	104.29453			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
FRS84	On 30/03/2014	Spot Bond	0.00000	101.01539	0.00000	100.99960				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.56000	103.18553	2.59000	102.87039				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.35487	0.00000	98.35378				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.59000	102.88717	2.62000	102.57295				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.28763	0.00000	100.26467				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.63000	327.04584	2.63000	326.99229				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	101.12612	0.00000	101.11029				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.65512	0.00000	100.63357				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.61749	0.00000	100.59717				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.58799	0.00000	100.56861				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.28045	0.00000	100.25963				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.23384	0.00000	100.21489				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.51762	0.00000	100.49102				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.19977	0.00000	101.17821				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.50500	101.14939	6.47000	101.14818				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.09500	101.55136	7.07000	101.55594				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.13500	99.65615	8.11000	99.68983				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.54500	99.82014	8.53000	99.84171				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.70500	110.37573	8.69000	110.40255				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.20500	102.02012	9.17000	102.14624			999,663,000,000.00	108,600,000	1,290,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.41500	100.71109	9.38000	100.85078				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.91500	87.60286	9.88000	87.76759				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.02500	107.41747	9.99000	107.62357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.34500	98.32310		10.31000	98.52909			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.70000	91.21528		10.65500	91.51340			0.00	0	1,200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.56500	79.99244		10.53500	80.18543			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	101.27099		0.00000	101.25470			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.34132		0.00000	101.32417			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.39811		0.00000	101.38027			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.42082		0.00000	101.40270			0.00	0	209,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.47754		0.00000	101.45873			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.56834		0.00000	101.54841			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.63643		0.00000	101.61567			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.93142		0.00000	101.90705			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.34369		0.00000	100.32677			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.36247		0.00000	100.34466			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.37941		0.00000	100.36078			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.38341		0.00000	100.36459			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.39473		0.00000	100.37536			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.41173		0.00000	100.39156			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.42590		0.00000	100.40504			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.48815		0.00000	100.46431			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.46629		0.00000	101.44625			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.15314		0.00000	101.13256			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.76500	103.24202		9.75000	103.25396			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
GPT28	On 05/05/2014	Spot Bond	0.00000	100.62425		0.00000	100.60938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond		0.00000	99.92568		0.00000	99.91082			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.30324		0.00000	99.28842			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.71514		0.00000	100.69647			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.73336		0.00000	100.71427			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.76856		0.00000	100.74868			0.00	0	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.81222		0.00000	100.79135			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.87281		0.00000	100.85058			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	100.01285		0.00000	100.03735			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.26905		0.00000	101.25048			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.00475		0.00000	100.98494			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.94090		0.00000	100.92338			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.13876		0.00000	101.12033			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.03681		0.00000	100.01836			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.41046		0.00000	100.38934			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	101.20948		0.00000	101.19171			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.29217		0.00000	100.27426			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	99.77819		0.00000	101.55238			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.98040		0.00000	100.95588			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.88860		0.00000	100.86904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	99.99983		0.00000	99.98126			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.74253		0.00000	100.72262			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.75178		0.00000	100.73162			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.71868		0.00000	100.70371			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.61758		0.00000	100.60133			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.93251		0.00000	100.91210			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.49480	96.48922		8.47032	96.51539			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.98204		0.00000	100.96067			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.84716	104.41639		8.82270	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	101.04571		0.00000	101.02310			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.29696	104.41639		9.27253	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	101.12348		0.00000	101.09936			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	101.02088		0.00000	101.00004			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.15224		0.00000	101.12983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	101.19865	0.00000	101.17541				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.50023	0.00000	100.47882				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.64205	9.89000	100.61522				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.72500	106.02501	8.69000	106.17418				830,620,000,000.00	95,200,000	3,067,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.20000	266.87589	2.20000	266.83530				0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.18000	267.29151	2.18000	267.25101				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70000	97.06203	9.67000	97.29334				296,820,000,000.00	30,600,000	3,221,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62000	97.69817	9.59000	97.93627				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	39.66083	100.00000	39.56262				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.29425	100.00000	10.26876				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	63.18878	100.00000	63.03230				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.05293	100.00000	29.97851				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.65917	100.00000	16.61791				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.05433	100.00000	9.03166				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.95000	109.46792	1.98000	109.13313				12,852,060,000,000.00	6,590,800,000	82,104,806,900.00
I2038	On 31/01/2038	Spot Bond	2.20000	109.97320	2.25000	108.95091				9,986,680,000,000.00	4,539,400,000	54,088,010,800.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.46286	2.29000	108.44610				68,700,000,000.00	30,000,000	49,924,758,200.00
I2050	On 31/12/2050	Spot Bond	2.34000	113.40093	2.34000	113.38321				74,880,000,000.00	32,000,000	34,195,237,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.50000	0.00000	91.60000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.02500	102.21405	8.00000	102.21616				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.83985	0.00000	100.82220				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.71685	0.00000	101.69673				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	99.93646	0.00000	99.92038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	8.14000	99.95541		8.10500	99.93343			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.52500	101.72979		8.50000	101.75213			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.11500	102.82828		9.10000	102.85330			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.07000	103.33894		8.03500	103.32022			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.83732		0.00000	100.81842			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.42361		0.00000	100.40465			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000	113.22203		4.85000	113.19689			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.34500	100.35379		8.32000	100.38529			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.69510		0.00000	100.67640			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.73628		0.00000	100.71649			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	123.75677		1.70000	123.73959			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000	123.48270		2.44000	123.46307			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.72747		0.00000	101.70904			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.87571		0.00000	102.85684			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.78500	103.82463		8.77000	103.85041			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.46563		0.00000	100.44878			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.65965		0.00000	101.64257			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.44383		0.00000	100.42487			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.33500	96.72931		9.32000	96.76011			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.81500	89.91981		9.78000	90.03829			198,263,000,000.00	20,200,000	20,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.27793		0.00000	100.26088			0.00	0	4,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.86500	98.13885		8.85000	98.16411			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.86500	97.39752		9.83000	97.53126			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.74548		0.00000	100.72694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000		100.76778		0.00000	100.74869			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.28500		98.60786		8.26000	98.63827			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.11500		97.33456		9.10000	97.36274			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.85107		0.00000	100.82993			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.50298		0.00000	100.48455			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.43500		100.86374		8.42000	100.87898			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.07500		101.12641		9.06000	101.16049			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.09500		101.65455		10.06000	101.84513			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00349		100.00000	0.00349			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.79274		0.00000	100.77439			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.83364		0.00000	100.81447			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.43500		97.94113		9.40000	98.08018			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.98675		5.00000	101.97291			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.98675		5.00000	101.97291			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.56090		5.00000	100.54719			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.98675		5.00000	101.97291			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.98906		4.00000	99.97812			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		102.45887		0.00000	102.43324			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		102.37094		0.00000	102.34590			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		101.70627		0.00000	101.68040			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000		90.85634		100.00000	90.18333			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		111.65784		9.20000	111.63025			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.46685		0.00000	101.44440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	101.46685		0.00000	101.44440			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.53287		0.00000	100.51010			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27542		100.00000	7.25780			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.77147		0.00000	100.75318			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.63271		0.00000	100.61468			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.50669		0.00000	100.48872			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.02500	98.90080		10.00000	98.89732			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.25562		0.00000	100.23773			0.00	400,000,000	200,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.86651		0.00000	101.85082			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.05020		100.00000	76.96203			0.00	2,000,000,000	2,000,000,000.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.10735		0.00000	100.08054			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.85318		100.00000	5.83852			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	86.34574		100.00000	85.73767			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	82.27703		100.00000	80.53691			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	99.87304		5.80000	99.82551			0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	99.76221		5.80000	99.71479			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.65163		5.80000	99.60431			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.53342		5.90000	99.48540			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.42145		5.90000	99.37354			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.26193			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA418	On 29/04/2014	Spot Bond			5.90000		99.19826		5.90000	99.15056			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond			6.00000		99.07171		6.00000	99.02333			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond			6.00000		98.95890		6.00000	98.91063			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond			6.00000		98.84634		6.00000	98.79818			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond			6.00000		98.73404		6.00000	98.68599			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond			100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000		101.65266		0.00000	101.62731			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			11.70327		102.73969		11.65640	102.75426			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			11.70327		101.47095		11.65640	101.48534			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		101.70462		0.00000	101.68183			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000		100.03649		0.00000	100.05278			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		101.66782		0.00000	101.64550			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		102.86967		6.50000	102.85160			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		101.79893		0.00000	101.77533			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond			0.00000		101.24989		0.00000	101.23021			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		97.40047		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		99.98062		0.00000	99.96125			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond			0.00000		100.88652		0.00000	100.86939			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.95276		0.00000	100.93434			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond			0.00000		100.52023		0.00000	100.50297			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond			0.00000		99.93511		0.00000	99.91890			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		101.65005		0.00000	101.62748			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		100.17771		0.00000	100.15770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233	On 25/06/2014	Spot Bond	0.00000	101.76438		0.00000	101.74863			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.68288		0.00000	101.66685			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.28867		0.00000	101.27141			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.32384		0.00000	101.30673			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.04881		0.00000	100.03253			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.82091		0.00000	100.80421			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.61814		0.00000	100.60099			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.49828		0.00000	100.48119			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.38929		0.00000	100.37183			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.38462		0.00000	100.36736			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.20423		0.00000	100.18757			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.76491		0.00000	101.73821			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.21119		0.00000	100.19412			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.10792		0.00000	99.09227			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.03453		0.00000	101.01487			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.05858		0.00000	101.03850			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.07465		0.00000	101.05430			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.03500	103.01608		9.01000	103.05696			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.69500	104.16863		7.66000	104.14843			56,943,000,000.00	7,400,000	7,400,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.78627		0.00000	101.76545			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.26500	106.00149		9.25000	106.01988			351,143,500,000.00	37,900,000	37,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.18982		0.00000	101.16836			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.15282		0.00000	101.13223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.35997	0.00000	100.33524				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.75639	0.00000	99.73364				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.20500	103.89825	9.18000	103.90253				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.78491	0.00000	101.76456				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.15824	0.00000	100.13494				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.39947	3.53000	114.37790				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.49452	3.95000	129.46870				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.45993	0.00000	101.43640				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.21532	0.00000	101.19267				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.20412	0.00000	101.18108				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.02090	0.00000	99.99971				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.58449	0.00000	101.56182				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.95000	90.32893	3.98000	90.05403				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.95000	96.97186	3.98000	96.79428				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.04448	0.00000	100.02212				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.63440	0.00000	100.61040				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.05020	100.00000	75.40984				0.00	2,000,000,000	2,000,000,000.00
IV08	On 30/04/2018	Spot Bond	12.40500	109.20734	12.39000	109.21978				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.05669	0.00000	101.03050				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	129.49452	3.95000	129.46870				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	89.52022	100.00000	88.86679				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.22723	0.00000	100.20892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.85327	0.00000	100.83551				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.39879	0.00000	100.38160				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000	99.95235	5.80000	99.90475				0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000	99.84135	100.00000	97.85523			116,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA413	On 27/03/2014	Spot Bond	5.80000	99.73059	5.80000	99.68320				0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.62008	5.80000	99.57279				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000	99.50140	5.90000	99.45341				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	99.38950	5.90000	99.34162				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.27786	5.90000	99.23008				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000	99.03945	6.00000	98.99110				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000	98.92671	6.00000	98.87847				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.70200	6.00000	98.65398				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.60765	0.00000	100.58623				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.74205	0.00000	100.72189				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.78512	0.00000	100.76481				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.23404	0.00000	101.21579				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.13169	0.00000	101.11163				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.92707	0.00000	99.90866				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.63423	0.00000	100.61653				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.62078	0.00000	100.60375				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.52713	0.00000	100.50971				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.63133	0.00000	100.61370				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.37781	0.00000	100.35926				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.35328	0.00000	100.33190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.24418		0.00000	100.22434			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.05867		0.00000	101.03860			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.06671		0.00000	101.04650			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.08279		0.00000	101.06230			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.01043		0.00000	100.99118			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.92543		0.00000	100.90516			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.74200		0.00000	100.72183			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.88607		0.00000	99.86683			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.45683		0.00000	100.43733			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.26278		0.00000	100.24453			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.25994		0.00000	100.24188			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	58.26272		100.00000	58.11683			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	52.94250		100.00000	99.72678			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.86807		0.00000	100.84712			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	61.45468		100.00000	61.30250			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.22613		0.00000	101.20606			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	22.04994		100.00000	21.99473			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.09461		0.00000	101.07321			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	54.78600		100.00000	54.64882			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	56.01812		100.00000	55.87784			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	60.33976		100.00000	60.19033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		58.04120		100.00000	57.93108			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		59.75102		100.00000	59.60140			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.61721		100.00000	55.43772			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.26589		0.00000	100.24351			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.93302		0.00000	100.90806			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.93500		140.50488		8.90000	140.81296			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.71382		0.00000	101.69524			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.49808		0.00000	101.47848			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.25007		0.00000	100.22999			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.12118		0.00000	100.10205			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.81556		0.00000	100.79530			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.36500		95.71430		9.35000	95.73193			442,964,500,000.00	47,300,000	47,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.51500		97.17834		9.50000	97.20121			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.96500		96.93919		9.93000	97.07272			207,272,000,000.00	20,800,000	20,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.99931		0.00000	99.97136			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.02500		102.10427		11.00000	102.11306			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.99915		0.00000	99.96853			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.40654		0.00000	100.38653			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.43452		0.00000	100.41317			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.46803		0.00000	100.44506			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.68251		0.00000	100.66576			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.93311		0.00000	100.91620			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		99.70800		0.00000	99.69340			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.40171		0.00000	99.38712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.00562		0.00000	98.98984			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.09575		0.00000	100.07979			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	98.64595		0.00000	98.63002			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	59.54510		100.00000	59.43213			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	54.78600		100.00000	54.64882			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.21463		0.00000	100.20515			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	51.32433		100.00000	51.20000			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	99.49421		0.00000	99.47976			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	101.16373		0.00000	101.14649			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.34920		0.00000	100.33168			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	101.29471		0.00000	101.27527			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.93183		0.00000	100.91298			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.59122		0.00000	101.57236			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.31241		0.00000	102.29320			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	101.12290		0.00000	101.10577			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.56590		0.00000	101.54771			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00359		0.00000	100.03122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000	100.32357		0.00000	100.35023			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.49852		0.00000	100.48145			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.53835		0.00000	100.51994			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	95.73144		100.00000	95.48908			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	75.82418		100.00000	75.61644			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	58.57541		100.00000	58.42872			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.40699		100.00000	16.36636			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	40.05613		100.00000	39.95694			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.25500	102.78029		9.24000	102.81432			192,504,000,000.00	20,800,000	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.99968		0.00000	99.97964			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.99978		0.00000	99.98121			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.49974		0.00000	101.48095			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.69645		0.00000	102.67693			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.71777		0.00000	102.69810			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.82430		0.00000	102.80392			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.06808		0.00000	101.04800			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.12869		0.00000	101.10767			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.60000	103.71962		8.58500	103.72954			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.32500	101.76106		9.31000	101.79269			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.11000	101.29247		10.07500	101.45063			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.01000	103.84289		6.97500	103.84919			701,000,000,000.00	100,000,000	50,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.40944		0.00000	101.39146			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.46620		0.00000	101.44753			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.16500	102.71658		10.13000	102.83493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		8.02500	100.61518		8.00000	100.62834			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.25328		0.00000	100.23289			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.52500	100.45089		9.51000	100.46553			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.24274		0.00000	100.22315			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.22500	100.35733		9.21000	100.37297			415,125,000,000.00	45,000,000	130,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.49500	102.86194		6.46000	102.85589			366,967,500,000.00	56,500,000	56,500,000.00
MTN03	On 13/07/2015	Spot Bond		8.12500	103.04046		8.10000	103.04934			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.16500	104.34761		9.15000	104.36489			324,441,000,000.00	35,400,000	40,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.30212		100.89771	6.28621			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.38617		100.61875	6.37009			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	100.49510		0.00000	100.47629			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.50312		0.00000	100.48401			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.51039		0.00000	100.49101			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.51387		0.00000	100.49435			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.55794		0.00000	100.53680			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.60906		0.00000	100.58601			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.40425		100.00000	0.40324			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.40425		100.00000	0.40324			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.44500	95.66147		9.41000	95.83249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond	7.97500	98.62486		7.95000	98.65595			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.87783		0.00000	100.86055			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.68500	98.85024		9.65000	98.99051			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.06314		0.00000	101.04619			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.47107		0.00000	100.45264			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.81419		0.00000	101.79629			0.00	0	210,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.59338		0.00000	100.57538			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.48923		0.00000	101.47091			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.69299		0.00000	100.67491			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.40507		0.00000	100.38732			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.72500	103.88655		7.70000	103.90071			241,020,000,000.00	31,200,000	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.19861		0.00000	100.17842			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.15500	109.59846		9.14000	109.63924			374,439,500,000.00	40,900,000	40,900,000.00
NBK4	On 28/10/2024	Spot Bond	11.11000	32.64098		11.07500	32.74102			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.12500	105.44800		8.10000	105.45120			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.94664		0.00000	100.92595			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.00305		0.00000	100.98126			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.93000	103.94658		7.89500	103.92524			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.36525		0.00000	101.34827			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.47500	106.03388		8.45000	106.05582			211,027,500,000.00	24,900,000	24,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.40960		0.00000	101.39056			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.33015		0.00000	100.30878			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	101.46619		0.00000	101.44347			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	101.26537		0.00000	101.24244			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	101.09483		0.00000	101.07343			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.19734		0.00000	100.17643			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	88.41374		0.00000	88.39526			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.18642		0.00000	100.16659			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.79704		0.00000	100.77662			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.87655		0.00000	100.85436			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.75948		0.00000	100.73891			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	101.17911		0.00000	101.15697			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	84.59899		0.00000	84.57988			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	99.93516		0.00000	99.91876			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	99.93246		0.00000	99.91539			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	101.60612		0.00000	101.58816			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.49456		0.00000	100.47349			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond	0.00000	99.86743		0.00000	99.84818			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	99.87501		0.00000	99.85683			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	101.18250		0.00000	101.16122			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	99.87964		0.00000	99.86212			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	99.87253		0.00000	99.85435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.87262		0.00000	99.85446			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.76883		0.00000	100.74971			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.85207		0.00000	99.83097			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.28000	101.27195		10.24500	101.37465			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.85303		0.00000	99.83207			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.31500	99.90937		10.28000	100.00200			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.85207		0.00000	99.83097			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	99.86776		0.00000	99.84888			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		100.00000	5.53347		100.00000	5.40879			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.97500	102.05252		8.95000	102.06296			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	103.33511		0.00000	103.31032			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.27775		0.00000	100.25540			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.00427		0.00000	100.98564			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.61500	113.06805		12.60000	113.08466			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	110.51833		0.00000	110.49668			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	101.50466		0.00000	101.48961			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.22142		0.00000	100.19608			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.44000	160.74551		2.44000	160.72002			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.21500	101.85885		9.18000	102.00028			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.04778		100.00000	54.56677			0.00	40,400,000,000	16,000,000,000.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.05039		100.00000	76.97032			0.00	68,000,000,000	34,000,000,000.00
NQ1A10	On 22/05/2020	Spot Bond		9.84500	103.26431		9.81000	103.39996			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.31879		0.00000	100.29944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.40444	0.00000	100.38711			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.30323	0.00000	100.28481			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.30038	0.00000	100.28211			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.31193	0.00000	100.29299			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	10.04500	103.83104	10.01000	104.00045			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.32352	0.00000	100.30390			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.31200	0.00000	100.29306			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.31883	0.00000	100.29949			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.24500	103.25462	10.21000	103.38728			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.34196	0.00000	100.32126			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.32814	0.00000	100.30825			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.32344	0.00000	100.30382			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.41059	0.00000	100.38584			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.38267	0.00000	100.35957			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.33265	0.00000	100.31249			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.47500	104.59680	7.45000	104.57906			0.00	0	70,000,000.00
NRA018		On 30/11/2018	Spot Bond	8.99500	115.72518	8.98000	115.75829			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.36500	121.29945	9.33000	121.49590			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.33500	164.70428	2.33500	164.67863			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.61500	123.95588	9.58000	124.23820			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.91536	0.00000	100.89528			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.88990	0.00000	100.87031			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.96031	0.00000	100.94020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	100.79009		0.00000	100.77045			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.50174		0.00000	101.48342			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.78994		0.00000	99.77023			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.25958		0.00000	100.24026			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.26902		0.00000	100.24902			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.28292		0.00000	100.26017			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.36172		0.00000	100.33288			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.95738		100.00000	15.91742			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.37890		100.00000	29.30615			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.25500	105.85000		7.23000	105.86770			291,651,000,000.00	40,200,000	40,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.87489		100.00000	14.83764			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.12000		0.00000	98.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.38785		100.00000	45.27547			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.49583		0.00000	100.47700			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.74378		0.00000	100.72563			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.21985		0.00000	100.20192			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.14819		0.00000	100.13029			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.46440		0.00000	100.44838			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.33629		0.00000	100.32027			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.86526		0.00000	101.84665			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	102.15193		0.00000	102.13206			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.09133		0.00000	100.07490			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.92745		0.00000	99.90933			0.00	0	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	99.92865		0.00000	99.91084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond		0.00000	99.92649		0.00000	99.90794			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	99.92472		0.00000	99.90592			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	99.92723		0.00000	99.90906			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	99.92239		0.00000	99.90281			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	99.92143		0.00000	99.90181			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	99.92461		0.00000	99.90578			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	99.91785		0.00000	99.89715			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	99.91760		0.00000	99.89702			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	99.92154		0.00000	99.90194			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.71756		0.00000	100.69876			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.74200		0.00000	100.72265			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.75300		0.00000	100.73341			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.77744		0.00000	100.75730			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.88244		0.00000	100.85995			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.90684		0.00000	100.88380			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.87366		0.00000	100.85197			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		7.02500	103.08831		7.00000	103.08130			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.86500	96.64536		6.83000	96.64397			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.35500	38.14465		8.32000	38.28729			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		7.02500	109.02654		7.00000	109.04313		7,015,341,327,500,000.00	98,625,100,000	63,721,039,600.00	
R158	On 15/09/2015	Spot Bond		7.02500	109.02654		7.00000	109.04313			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.92500	90.25842		6.90000	90.27435			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		7.02500	114.56860		7.00000	114.60855			0.00	0	0.00

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	6.85500	84.46137	6.83000	84.49687			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.53500	117.44587	8.50000	117.71670			8,496,568,345,950,000.00		95,497,170,000	80,748,099,900.00	
R187P	On 21/12/2026	Spot Bond	8.27500	35.49336	8.24000	35.63818			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.19500	33.07724	8.16000	33.22351			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.93000	272.55317	1.93000	272.51372			27,834,768,800,000.00		14,422,160,000	25,249,900,000.00	
R201	On 21/12/2014	Spot Bond	6.49500	103.63122	6.46000	103.63961			35,722,500,000,000.00		5,500,000,000	96,250,000,000.00	
R202	On 07/12/2033	Spot Bond	2.12000	212.16673	2.12000	212.13493			204,044,763,600,000.00		96,247,530,000	55,064,600,000.00	
R2023	On 28/02/2023	Spot Bond	8.39500	96.26138	8.36000	96.45204			1,307,440,658,000,000.00		55,740,400,000	53,811,525,700.00	
R203	On 15/09/2017	Spot Bond	7.66500	101.72423	7.65000	101.74899			3,330,358,185,000,000.00		34,489,000,000	69,089,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.94500	92.95707	8.90500	93.25182			1,517,072,000,000.00		169,600,000	73,353,800,000.00	
R2037	On 31/01/2037	Spot Bond	9.12500	94.98552	9.09500	95.23516			2,389,259,887,500,000.00		61,836,700,000	04,150,000,000.00	
R204	On 21/12/2018	Spot Bond	7.90500	102.15483	7.89000	102.19200			1,894,880,691,972,000.00		39,706,602,400	34,449,400,000.00	
R2048	On 28/02/2048	Spot Bond	9.23000	95.34491	9.20500	95.56889			2,228,328,246,196,000.00		41,422,345,200	57,715,750,000.00	
R207	On 15/01/2020	Spot Bond	8.16500	96.94069	8.13000	97.07549			3,502,911,555,867,000.00		29,015,499,800	20,993,221,800.00	
R208	On 31/03/2021	Spot Bond	8.28500	94.96157	8.25000	95.11541			4,709,317,678,480,000.00		68,414,928,000	61,299,652,800.00	
R209	On 31/03/2036	Spot Bond	9.05000	76.26512	9.02000	76.47137			3,761,069,419,860,000.00		15,587,781,200	13,390,310,600.00	
R210	On 31/03/2028	Spot Bond	2.05000	161.05368	2.05000	161.02985			1,066,000,000,000.00		520,000,000	29,255,161,700.00	
R211	On 31/01/2017	Spot Bond	1.00000	126.18752	1.00000	126.17244			11,020,000,000,000.00		11,020,000,000	24,334,600,000.00	
R212	On 31/01/2022	Spot Bond	1.87000	128.55764	1.87000	128.53922			32,470,680,000,000.00		17,364,000,000	90,779,300,000.00	
R213	On 28/02/2031	Spot Bond	8.92000	83.61514	8.87500	83.93799			2,681,979,351,628,000.00		00,670,330,900	80,911,957,800.00	
R214	On 28/02/2041	Spot Bond	9.14000	73.93531	9.11000	74.15051			960,574,698,000,000.00		05,095,700,000	77,982,100,000.00	
R225C	On 15/03/2014	Spot Bond	6.35500	99.96519	6.32000	99.94808			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	6.46500	96.83467	6.43000	96.83434			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	7.08500	93.23858	7.06000	93.24335			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.92500	90.25842	6.90000	90.27435			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.84500	87.37323	6.82000	87.39941			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.85500	84.46137	6.83000	84.49687			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.55000	98.23711	6.51500	98.22914			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.50000	95.16517	6.46500	95.17353			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.99500	91.60877	6.97000	91.61974			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.86500	88.71062	6.84000	88.73229			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.84500	85.80442	6.82000	85.83580			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.90500	82.83151	6.88000	82.87168			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.64000	78.22908	7.62500	78.25002			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.69000	75.21385	7.67500	75.23930			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.91000	71.77633	7.89500	71.80534			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.89000	69.10903	7.87500	69.14200			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.87000	66.55367	7.85500	66.59026			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.86000	64.06952	7.84500	64.10939			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.12500	60.66897	8.09000	60.78391			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.10500	58.37647	8.07000	58.49695			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.20500	55.71213	8.17000	55.83628			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.17500	53.63665	8.14000	53.76528			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.14500	51.65340	8.11000	51.78605			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.11500	49.75784	8.08000	49.89407			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.07500	47.98844	8.04000	48.12800			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.03500	46.29979	8.00000	46.44233			0.00		0	0.00	

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		8.47500	42.62035		8.44000	42.75794			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.43500	41.05715		8.40000	41.19669			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.39500	39.56651		8.36000	39.70771			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.35500	38.14465		8.32000	38.28729			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.31500	36.78805		8.28000	36.93188			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.27500	35.49336		8.24000	35.63818			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.23500	34.25741		8.20000	34.40304			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.19500	33.07724		8.16000	33.22351			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	99.89062		0.00000	99.86309			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.35369		0.00000	101.32769			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.36066		0.00000	100.33740			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.38797		0.00000	101.36226			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.21224		0.00000	101.18788			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.52885		100.00000	13.49498			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.19235		100.00000	6.17701			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.13220		0.00000	100.11267			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.30738		0.00000	101.28715			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.03736		0.00000	100.01863			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.44851		0.00000	100.43048			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	99.80825		0.00000	99.79085			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.43681		0.00000	100.42063			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.48134		0.00000	100.46351			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.91827		0.00000	100.89813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.40626		0.00000	100.38636			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	101.14420		0.00000	101.12410			0.00	0	225,000,000.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.72696		0.00000	100.70635			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.01220		0.00000	100.03686			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	101.08852		0.00000	101.07081			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.89279		0.00000	100.87280			0.00	0	0.00
RES28		On 08/05/2014	Spot Bond	0.00000	101.90498		0.00000	101.88897			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	100.24731		0.00000	100.22745			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	100.11554		0.00000	100.09497			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.18573		0.00000	100.16591			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	100.97326		0.00000	100.94501			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	102.07740		0.00000	102.04619			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	101.31228		0.00000	101.27957			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	101.17595		0.00000	101.14664			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	101.17595		0.00000	101.14664			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	102.11322		0.00000	102.08346			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	102.37230		0.00000	102.33906			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.03649		0.00000	100.05278			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.47987		12.35000	103.44562			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.02300		0.00000	100.04403			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.38348		100.00000	13.34996			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.01837		0.00000	100.04093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000	100.50846		0.00000	100.48667			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.15637		0.00000	101.13443			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.99683		0.00000	100.97477			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.37338		0.00000	100.34931			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.32474		100.00000	2.31904			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.09207		100.00000	10.06708			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.24202		100.00000	23.18382			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.80071		100.00000	13.78380			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	18.58698		100.00000	18.54044			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.63738		0.00000	104.59454			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.79318		0.00000	101.74987			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.58500	105.84889		9.55000	106.00166			268,380,000,000.00	28,000,000	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.64500	101.56106		9.61000	101.75196			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.07000	103.91572		10.02500	104.23398			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.77614		0.00000	98.09213			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.27500	109.27652		8.25000	109.31383			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.36010		0.00000	100.33819			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.71500	102.51035		9.70000	102.52958			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.92109		0.00000	100.89972			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.91912		0.00000	99.89868			0.00	0	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.91015		0.00000	100.88818			0.00	0	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.94555		0.00000	100.92322			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.92625		0.00000	100.90433			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.12500	104.56348		8.10000	104.56897			232,375,000,000.00	28,600,000	1,080,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	9.50500	99.87709		9.49000	99.90028			176,793,000,000.00	18,600,000	400,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000	133.63059		2.60000	133.60882			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.48500	106.87756		8.46000	106.88939			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.34500	107.08107		8.32000	107.09334			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.27500	107.18302		8.25000	107.19552			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.06500	97.55378		9.05000	97.57347			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.42000	106.97198		8.39500	106.98401			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.38500	107.02287		8.36000	107.03502			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.92706		0.00000	99.90863			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.14676		0.00000	100.13340			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.74288		0.00000	101.81152			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.30776		0.00000	101.28603			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.71500	100.33491		8.70000	100.35615			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.17876		0.00000	101.16005			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.79288		0.00000	99.77347			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.88525		0.00000	105.60107			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.43500	106.06886		9.40000	106.22823			0.00	0	110,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.18500	102.31760		10.15000	102.52957			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.51514		0.00000	100.49319			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.99369		0.00000	100.97646			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.60143		0.00000	100.58197			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.08253		0.00000	103.06410			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.00500	102.09657		8.99000	102.13281			1,608,293,000,000.00	178,600,000	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
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.03857		100.00000	9.01835			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.99500		101.41355		9.96000	101.60526			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.23500		94.94145		9.20000	95.15821			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.98500		95.44993		9.95000	95.60039			208,686,500,000.00	20,900,000	20,900,000.00
SBS9	On 07/07/2016	Spot Bond	8.20500		108.69385		8.18000	108.72393			420,916,500,000.00	51,300,000	51,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.46000		261.54326		2.46000	261.50165			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.75677		1.70000	123.73959			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.12000		0.00000	105.34000			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
SHF01	On 15/12/2016	Spot Bond	100.00000		10.68431		100.00000	10.65785			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		121.81882		2.27000	121.80002			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.86967		6.50000	102.85160			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.89273		0.00000	99.87173			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.36722		0.00000	101.34616			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.12981		0.00000	103.10872			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.69500		99.14066		9.68000	99.15575			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.96375		0.00000	100.94419			0.00	0	865,540,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.12762		0.00000	101.10745			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.77974		0.00000	99.75976			0.00	0	0.00

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	99.81236		0.00000	99.79470			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.63859		0.00000	100.62116			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.07706		100.00000	9.05433			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.01860		0.00000	99.99982			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.32500	103.51841		8.30000	103.55013			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.50500	97.75713		9.49000	97.78438			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.01500	97.69905		9.00000	97.71892			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.43757		0.00000	100.41875			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.38357		0.00000	100.36381			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.51095		0.00000	100.49185			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.38634		0.00000	100.36644			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.84005		0.00000	100.81918			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.76500	103.72210		8.75000	103.72865			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.15503		0.00000	101.13581			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.39363		0.00000	101.37508			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.99276		0.00000	100.97281			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.96500	94.71514		9.93000	94.83858			581,956,000,000.00	58,400,000	2,458,400,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.20137		0.00000	100.18006			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.52344		0.00000	101.50171			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.82765		0.00000	100.80655			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.89300	87.34786		9.85800	87.48193			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.95500	87.07028		9.92000	87.20363			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.74000	102.69617		7.70500	102.70093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	9.42500	91.52060		9.39000	91.64276			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.90107		0.00000	99.88110			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.84500	98.19497		8.83000	98.21543			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.92500	107.69482		7.90000	107.70845			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.70000	101.80142		2.73000	101.49061			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.85500	98.50939		8.84000	98.54225			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.52036		0.00000	100.50311			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.37705		0.00000	100.35102			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.29714		0.00000	100.27660			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.95500	106.22592		9.92000	106.45507			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.17718		0.00000	100.15827			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.51800		0.00000	99.49864			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.90660		0.00000	99.88770			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.15000	74.99323		10.10500	75.26473			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.18100		0.00000	100.16402			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.87834		0.00000	100.86045			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.92600		0.00000	100.90535			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	100.00000	1.44499		100.00000	1.44115			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	99.92607		0.00000	99.91128			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.39383		0.00000	99.37905			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.28980		0.00000	99.27501			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.29003		0.00000	99.27524			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.15133		0.00000	99.13532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1050	On 13/05/2014	Spot Bond		0.00000	99.02555		0.00000	99.00958			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.00955		0.00000	98.99357			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	98.97669		0.00000	98.96070			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	98.97812		0.00000	98.96215			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	98.91224		0.00000	98.89624			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	99.66510		0.00000	99.66011			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	98.87857		0.00000	98.86255			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	98.78742		0.00000	98.77125			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond		0.00000	99.66454		0.00000	99.64856			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond		0.00000	99.59930		0.00000	99.58327			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.48500	106.60460		7.46000	106.62082			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.13500	103.09483		9.10000	103.31499			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	78.65414		100.00000	78.49363			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	60.69441		100.00000	60.54411			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	26.91225		100.00000	26.84486			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		7.30000	99.86020		7.26500	99.84102			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.81924		0.00000	100.80102			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.68059		0.00000	100.66232			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.37256		0.00000	100.35577			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.17820		0.00000	100.15918			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	99.37977		0.00000	99.36535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS120	On 21/05/2014	Spot Bond	0.00000		84.59340	0.00000	85.29370				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.31991	0.00000	100.30327				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.67675	0.00000	100.65849				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.27500		101.94213	8.25000	101.97271				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.87513	0.00000	100.85573				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.90321	0.00000	100.88326				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.15231	7.83000	101.13086				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.85968	0.00000	100.84059				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.89479	0.00000	100.87500				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.83567	0.00000	100.81485				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.85968	0.00000	100.84059				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.89479	0.00000	100.87500				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.05492	7.16000	101.03528				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.96354	0.00000	100.94241				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.95793	0.00000	100.93691				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.09241	0.00000	101.06875				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.07421	0.00000	101.05092				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.62202	0.00000	101.58790				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.55953	0.00000	101.52666				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.85828	0.00000	100.83921				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.90321	0.00000	100.88326				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.23500	8.73000	101.21111				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.85406	0.00000	100.83508				0.00	0	200,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.89479	0.00000	100.87500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond		9.37500	97.03410		9.36000	97.06092			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.96634		0.00000	100.94515			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.95091		0.00000	100.93003			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.08961		0.00000	101.06601			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.08402		0.00000	101.06052			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.52479		0.00000	101.49260			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.53035		0.00000	101.49805			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.91133		0.00000	100.89133			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.60474		101.06155	6.58823			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.85406		0.00000	100.83508			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	109.63641		0.00000	109.61711			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.98036		0.00000	100.95890			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.03641		0.00000	101.01385			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.62757		0.00000	101.59335			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.31709		0.00000	101.29850			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.89009		0.00000	100.87050			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.90425		0.00000	100.88438			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.89009		0.00000	100.87050			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.90425		0.00000	100.88438			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.91133		0.00000	100.89133			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.88159		0.00000	100.86216			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.90425		0.00000	100.88438			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.98212		0.00000	100.96074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.98212		0.00000	100.96074			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.98212		0.00000	100.96074			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.09531		0.00000	101.07174			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.12359		0.00000	101.09947			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.08824		0.00000	101.06480			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.65288		0.00000	101.61847			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.68810		0.00000	101.65300			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.67401		0.00000	101.63919			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.77500	107.68005		8.75000	107.68175			380,835,000,000.00	43,400,000	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.34000	89.63900		8.30500	89.76755			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.57500	105.10695		8.56000	105.12966			1,665,265,000,000.00	194,200,000	13,123,800,000.00
TN20	On 17/09/2020	Spot Bond	9.48500	104.73471		9.45000	104.88045			1,044,298,500,000.00	110,100,000	15,873,600,000.00
TN23	On 06/11/2023	Spot Bond	9.57500	111.36748		9.54000	111.56754			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68500	99.30271		9.65000	99.51404			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68000	97.05698		9.64500	97.28347			1,470,392,000,000.00	151,900,000	7,282,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.70521		0.00000	100.68762			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.32109		0.00000	100.30161			0.00	0	1,700,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.55755		0.00000	100.53884			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.46331		0.00000	100.44353			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.47572		0.00000	100.45543			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.47695		0.00000	100.45660			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.53793		0.00000	100.51503			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.66437		0.00000	100.63620			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.04992		0.00000	101.02986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.13580		0.00000	101.11516			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.16281		0.00000	101.14176			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136		100.00000	10.31470			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.48566		0.00000	99.47096			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.37189		0.00000	99.35728			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.05282		0.00000	99.03779			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.87306		0.00000	98.85843			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	99.89621		0.00000	99.88138			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.67371		0.00000	99.65888			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.78614		0.00000	96.77030			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.26031		0.00000	99.24551			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.08069		0.00000	96.06469			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.90712		0.00000	95.89131			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.61818		0.00000	98.60300			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	97.93737		0.00000	97.92187			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.79665		0.00000	94.78013			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.48025		0.00000	97.46311			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.69418		0.00000	93.67502			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.27465		0.00000	97.25772			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.61297		0.00000	93.59819			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.34452		0.00000	93.32588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.39164	100.00000	12.36062				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		93.80135	100.00000	93.56743				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.88338	0.00000	100.86841				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.85344	0.00000	100.83847				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.82349	0.00000	100.80852				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		94.38827	100.00000	94.15171				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.77858	0.00000	100.76360				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.72090				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.74863	0.00000	100.73366				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.37084	0.00000	100.35471				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.37335	0.00000	100.35655				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.34089	0.00000	100.32466				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	100.00000		93.11224	100.00000	100.00000				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		68.47501	100.00000	68.47500				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.94253	0.00000	100.92540				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.42251	0.00000	100.40414				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.82952	0.00000	100.81444				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.37651	0.00000	100.36014				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.68500		105.37201	9.65000	105.52533				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.03350	0.00000	101.01497				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.01739	0.00000	100.99533				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.45963	0.00000	101.43403				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.00500		100.52838	9.99000	100.54519				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		101.14967	0.00000	101.13204				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	101.18876	0.00000	101.17128				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.59241	0.00000	100.57290				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.61244	0.00000	100.59228				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.61335	0.00000	100.59316				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.29122	0.00000	101.27163				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.33118	0.00000	101.31103				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.38500	113.80882	7.36000	113.83974			258,475,000,000.00		35,000,000	9,817,500,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.38296	1.48000	232.35211			0.00		0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.32500	104.49702	7.30000	104.50523			0.00		0	0.00
WSP2	On 28/05/2017	Spot Bond	8.17000	104.89120	8.15500	104.91029			0.00		0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.46000	104.82559	8.44500	104.86471			0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	8.79000	103.57564	8.75500	103.71716			0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	8.82500	103.50587	8.79000	103.66643			0.00		0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.97500	91.46576	6.95000	91.47725			0.00		0	0.00
Z018	On 31/03/2014	Spot Bond	6.52000	99.67950	6.48500	99.66356			0.00		0	0.00
Z019	On 30/06/2014	Spot Bond	6.53000	98.08724	6.49500	98.08018			0.00		0	0.00
Z020	On 19/10/2015	Spot Bond	6.90500	89.69748	6.88000	89.71553			0.00		0	0.00
Z025	On 30/11/2014	Spot Bond	6.51000	95.51995	6.47500	95.52630			0.00		0	0.00
Z071	On 01/07/2015	Spot Bond	6.97500	91.44844	6.95000	91.45999			0.00		0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.85000	65.23929	7.83500	65.27769			0.00		0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.86265	100.00000	32.80030			0.00		0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.39461	100.00000	17.36161			0.00		0	0.00

Total for j-Bonds : **45,402,646,794,003,000.00** **17,594,137,500** **97 155 318 500.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 45,402,647,836,674,500.00 37,594,223,018 197 159 464 788.00