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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/06/2014	Any day expiry		10.70230	10.70230		10.77640	10.77640		14.21	0.00	0	0.00
\$ / R	On 10/06/2014	Any day expiry		10.73740	10.73740		10.78130	10.78130		12.82	0.00	0	0.00
\$ / R	On 10/06/2014	Any day expiry	10.66	Put	35.56650	0.03557	35.12300	0.03512	35.567	13.47	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.74230	10.74230		10.78630	10.78630		13.17	355,913,883.60	33,132	450,673.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.51	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.23	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.33	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.03140	0.00003	0.04510	0.00005	0.031	19.56	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.04070	0.00004	0.05720	0.00006	0.041	19.35	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	0.20940	0.00021	0.25640	0.00026	0.209	18.00	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	0.27080	0.00027	0.32480	0.00032	0.271	17.78	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	0.29510	0.00030	0.35130	0.00035	0.295	17.71	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	0.32140	0.00032	0.38000	0.00038	0.321	17.64	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	0.81890	0.00082	0.89790	0.00090	0.819	16.86	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	0.96920	0.00097	1.04860	0.00105	0.969	16.72	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	543.77330	0.54377	587.84240	0.58784	543.773	16.36	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	259.56940	0.25957	302.56040	0.30256	259.569	14.62	1,946,770.50	7,500	16,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	17.26940	0.01727	16.26040	0.01626	17.269	14.62	0.00	0	15,000.00

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	10.57	Put	28.50130		0.02850		26.34050	0.02634	28.501	14.22	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	177.26140		0.17726		218.35700	0.21836	177.261	14.04	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	42.60290		0.04260		38.76620	0.03877	42.603	13.87	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	48.41980		0.04842		43.84380	0.04384	48.420	13.75	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	190.83680		0.19084		165.22110	0.16522	190.837	14.25	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	24.20330		0.02420		39.07520	0.03908	24.203	14.61	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	22.70830		0.02271		36.93220	0.03693	22.708	14.68	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	17.55060		0.01755		29.37480	0.02937	17.551	14.97	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	275.25060		0.27525		243.07480	0.24307	275.251	14.97	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	15.40840		0.01541		26.14930	0.02615	15.408	15.11	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	9.09380		0.00909		16.25440	0.01625	9.094	15.69	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	7.96150		0.00796		14.40180	0.01440	7.961	15.83	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	7.44850		0.00745		13.55270	0.01355	7.449	15.91	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	5.33520		0.00534		9.97850	0.00998	5.335	16.27	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	4.66790		0.00467		8.82030	0.00882	4.668	16.41	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.90800		0.00091		1.66890	0.00167	0.908	19.31	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.59210		0.00059		1.06430	0.00106	0.592	20.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.12610		0.00013		0.21030	0.00021	0.126	24.43	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,257.82610		1.25783		1,213.91030	1.21391	1,257.826	24.43	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.10350		0.00010		0.16930	0.00017	0.103	24.86	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.05140		0.00005		0.07760	0.00008	0.051	26.49	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.74900		10.74900		10.79330	10.79330		12.44	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	397.55080		0.39755		441.44100	0.44144	397.551	13.93	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	18.76230		0.01876		17.47890	0.01748	18.762	13.51	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	26.16160		0.02616		24.13380	0.02413	26.162	13.31	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	255.16160		0.25516		297.43380	0.29743	255.162	13.31	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	31.68850		0.03169		29.06740	0.02907	31.688	13.20	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	106.99920		0.10700		141.86800	0.14187	106.999	12.51	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	96.20250		0.09620		129.91590	0.12992	96.203	12.44	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry			10.75070		10.75070		10.79500	10.79500		12.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	20.61250		0.02061		18.58040	0.01858	20.613	13.43	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	259.09720		0.25910		300.57350	0.30057	259.097	13.26	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	28.39720		0.02840		25.57350	0.02557	28.397	13.26	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.75240		10.75240		10.79670	10.79670		12.48	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.76280		10.76280		10.80710	10.80710		12.25	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	23.67000		0.02367		19.72950	0.01973	23.670	12.46	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	337.98560		0.33799		378.17550	0.37818	337.986	12.45	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	25.18560		0.02519		21.07550	0.02108	25.186	12.45	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	265.38920		0.26539		303.79940	0.30380	265.389	12.39	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	42.58920		0.04259		36.69940	0.03670	42.589	12.39	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	257.78700		0.25779		295.96700	0.29597	257.787	12.39	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	44.98700		0.04499		38.86700	0.03887	44.987	12.39	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.76450		10.76450		10.80890	10.80890		12.26	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.76620		10.76620		10.81060	10.81060		12.28	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000		0.00000		0.00850	0.00001	0.000	21.04	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	108.83080		0.10883		134.64590	0.13465	108.831	12.68	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.77140		10.77140		10.81580	10.81580		12.07	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	153.84430		0.15384		136.33750	0.13634	153.844	12.35	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.50540	0.00051	0.98710	0.00099	0.505	19.47	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.82010	10.82010	10.86470	10.86470		12.15	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.05680	0.00006	0.07660	0.00008	0.057	20.30	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	201.40230	0.20140	229.88880	0.22989	201.402	12.24	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.82190	10.82190	10.86650	10.86650		12.17	0.00	0	348.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	191.13580	0.19114	176.53960	0.17654	191.136	12.17	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	3.56190	0.00356	4.67700	0.00468	3.562	17.89	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.86410	10.86410	10.90920	10.90920		12.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	50.09780	0.05010	46.69800	0.04670	50.098	11.37	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	39.54070	0.03954	45.12110	0.04512	39.541	17.22	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.87300	10.87300	10.91820	10.91820		12.31	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	216.95840	0.21696	202.14750	0.20215	216.958	12.21	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	17.51880	0.01752	20.03790	0.02004	17.519	19.72	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.87480	10.87480	10.92000	10.92000		12.30	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.33830	0.00034	0.37780	0.00038	0.338	18.83	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	225.23790	0.22524	249.31940	0.24932	225.238	12.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.90720	10.90720	10.95300	10.95300		12.45	269,091,531.20	24,671	409,306.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.94320	0.00194	2.03790	0.00204	1.943	16.51	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	2.19060	0.00219	2.30330	0.00230	2.191	16.12	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	2.25770	0.00226	2.37540	0.00238	2.258	16.02	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	2.62940	0.00263	2.77480	0.00277	2.629	15.52	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	9.82280	0.00982	10.44300	0.01044	9.823	11.66	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	21.87780	0.02188	20.78800	0.02079	21.878	11.50	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	31.00730	0.03101	29.32780	0.02933	31.007	11.47	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	41.68890	0.04169	39.30020	0.03930	41.689	11.44	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	44.42410	0.04442	41.85120	0.04185	44.424	11.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	47.30090	0.04730	44.53480	0.04453	47.301	11.43	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	50.32400	0.05032	47.35340	0.04735	50.324	11.43	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	58.55290	0.05855	55.02610	0.05503	58.553	11.41	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	74.94950	0.07495	69.30340	0.06930	74.949	11.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	587.18350	0.58718	626.28610	0.62629	587.183	11.49	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	102.38320	0.10238	94.22590	0.09423	102.383	11.64	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	515.76390	0.51576	553.02490	0.55302	515.764	11.68	2,578,819.50	5,000	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	108.56390	0.10856	100.02490	0.10002	108.564	11.68	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	508.94390	0.50894	546.00920	0.54601	508.944	11.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	125.05620	0.12506	115.52840	0.11553	125.056	11.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	469.27450	0.46927	505.13590	0.50514	469.274	11.82	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	132.07450	0.13207	122.13590	0.12214	132.075	11.82	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	139.33230	0.13933	128.98050	0.12898	139.332	11.86	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	450.25110	0.45025	485.49040	0.48549	450.251	11.87	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	143.05110	0.14305	132.49040	0.13249	143.051	11.87	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	162.56160	0.16256	150.93330	0.15093	162.562	11.97	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	407.99070	0.40799	441.72510	0.44173	407.991	12.01	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	187.97910	0.18798	175.02780	0.17503	187.979	12.09	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	245.29960	0.24530	229.61080	0.22961	245.300	12.31	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	317.65860	0.31766	347.54110	0.34754	317.659	12.33	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Put	266.28680	0.26629	249.67250	0.24967	266.287	12.39	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	277.83630	0.27784	304.46280	0.30446	277.836	12.56	0.00	0	7,700.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	251.75070		0.25175		275.89700	0.27590	251.751	12.81	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	215.72530		0.21573		237.26270	0.23726	215.725	13.21	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	131.87110		0.13187		146.25540	0.14626	131.871	14.51	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	128.50670		0.12851		142.47880	0.14248	128.507	14.58	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	126.86180		0.12686		140.63510	0.14064	126.862	14.62	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	719.66180		0.71966		687.63510	0.68764	719.662	14.62	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	125.24210		0.12524		138.85370	0.13885	125.242	14.66	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	69.64690		0.06965		77.30500	0.07731	69.647	16.54	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,162.44690		1.16245	1,124.30500	1.12430		1,162.447	16.54	0.00	0	500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	51.08790		0.05109		57.06800	0.05707	51.088	17.45	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	46.81760		0.04682		52.33530	0.05234	46.818	17.73	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	44.85410		0.04485		50.15580	0.05016	44.854	17.86	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	42.54610		0.04255		47.59350	0.04759	42.546	18.03	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	31.23080		0.03123		34.99830	0.03500	31.231	19.08	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.92020		10.92020	10.96610	10.96610			12.46	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	113.39650		0.11340	104.87030	0.10487		113.396	11.73	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	126.50940		0.12651	117.22330	0.11722		126.509	11.80	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.92770		10.92770	10.97360	10.97360			12.64	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	237.94370		0.23794	222.73550	0.22274		237.944	12.34	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	28.97920		0.02898	32.29490	0.03229		28.979	20.02	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.93330		10.93330	10.97930	10.97930			12.62	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.21570		0.00122	1.25210	0.00125		1.216	18.42	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	298.19720		0.29820	325.38790	0.32539		298.197	12.65	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.98900		10.98900	11.03570	11.03570			12.77	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	2.25910		0.00226	2.30950	0.00231		2.259	17.85	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	253.67370		0.25367	239.05640	0.23906		253.674	12.37	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	263.79760		0.26380	285.07480	0.28507		263.798	13.55	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	44.88680		0.04489	47.67990	0.04768		44.887	20.28	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.00020		11.00020	11.04700	11.04700			12.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	62.93270		0.06293	60.47760	0.06048		62.933	11.88	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	140.90860		0.14091	152.56790	0.15257		140.909	15.59	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.03930		11.03930	11.08650	11.08650			12.85	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	262.56560		0.26257	248.29620	0.24830		262.566	12.34	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	59.14020		0.05914	61.77240	0.06177		59.140	21.07	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.04480		11.04480	11.09220	11.09220			12.85	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.44650		0.00345	3.42850	0.00343		3.446	17.37	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	320.13650		0.32014	343.07980	0.34308		320.137	13.43	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.06930		11.06930	11.11710	11.11710			12.84	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.07130		11.07130	11.11910	11.11910			12.85	111,820,130.00	10,100	55,588.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	12.58340		0.01258	12.08990	0.01209		12.583	14.61	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	22.18540		0.02219	21.74580	0.02175		22.185	13.63	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	38.35080		0.03835	38.08730	0.03809		38.351	12.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	45.02220		0.04502	44.83030	0.04483		45.022	12.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	56.12140		0.05612	54.45180	0.05445		56.121	12.16	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,040.60440		1.04060	1,086.24430	1.08624		1,040.604	12.08	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	69.30440		0.06930	67.14430	0.06714		69.304	12.08	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	874.47500		0.87448	918.80590	0.91881		874.475	11.94	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	111.30260		0.11130	107.51260	0.10751		111.303	11.91	0.00	0	2,490.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	115.54990	0.11555	111.58920	0.11159	115.550	11.89	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	119.92240	0.11992	115.78790	0.11579	119.922	11.88	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	133.81080	0.13381	129.12090	0.12912	133.811	11.83	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	148.92590	0.14893	143.60580	0.14361	148.926	11.79	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	165.99010	0.16599	156.59600	0.15660	165.990	11.88	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	224.02330	0.22402	211.93080	0.21193	224.023	12.17	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	578.15850	0.57816	613.30910	0.61331	578.158	12.23	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	572.52600	0.57253	607.48970	0.60749	572.526	12.25	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	277.78070	0.27778	263.43600	0.26344	277.781	12.40	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	508.41770	0.50842	541.10910	0.54111	508.418	12.48	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	332.62270	0.33262	316.16560	0.31617	332.623	12.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	370.19550	0.37020	352.38570	0.35239	370.196	12.75	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	428.72330	0.42872	407.59240	0.40759	428.723	12.99	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	492.49820	0.49250	469.43750	0.46944	492.498	13.27	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	263.01190	0.26301	281.70430	0.28170	263.012	14.25	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	179.08730	0.17909	191.67490	0.19167	179.087	15.55	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	177.64530	0.17765	190.12300	0.19012	177.645	15.58	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	165.32940	0.16533	176.85940	0.17686	165.329	15.84	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	142.39450	0.14239	152.38470	0.15238	142.395	16.38	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	141.29980	0.14130	151.20950	0.15121	141.300	16.40	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	86.48960	0.08649	92.30120	0.09230	86.490	18.34	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	83.30310	0.08330	88.86650	0.08887	83.303	18.51	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	74.73990	0.07474	79.63630	0.07964	74.740	19.01	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	74.18100	0.07418	78.70110	0.07870	74.181	19.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	44.82300	0.04482	50.98290	0.05098	44.823	24.39	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry	11.07730		11.07730	11.07730	11.12520	11.12520		12.96	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	268.00920	0.26801	253.94080	0.25394	268.009	12.33	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	69.95790	0.06996	71.20130	0.07120	69.958	21.51	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.09330	11.09330	11.14160	11.14160		12.95	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.26850	0.00427	4.32260	0.00432	4.269	16.92	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	384.87150	0.38487	410.34580	0.41035	384.872	13.22	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.16550	11.16550	11.21500	11.21500		13.05	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.58340	0.00558	5.46000	0.00546	5.583	16.45	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	277.74440	0.27774	263.65720	0.26366	277.744	12.37	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	456.55720	0.45656	484.12670	0.48413	456.557	13.18	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	95.53370	0.09553	98.72230	0.09872	95.534	22.67	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.22160	11.22160	11.27200	11.27200		13.15	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	282.18380	0.28218	268.04710	0.26805	282.184	12.37	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	113.41360	0.11341	116.60830	0.11661	113.414	23.10	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.22360	11.22360	11.27410	11.27410		13.14	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.82060	0.00682	6.75760	0.00676	6.821	16.19	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	534.51740	0.53452	565.27970	0.56528	534.517	13.05	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.26040	11.26040	11.31170	11.31170		13.25	0.00	0	16,750.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	93.46120	0.09346	90.93250	0.09093	93.461	12.19	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	135.43370	0.13543	130.85270	0.13085	135.434	12.15	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	183.22160	0.18322	176.68830	0.17669	183.222	12.16	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	262.49700	0.26250	249.54200	0.24954	262.497	12.27	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	330.24510	0.33025	314.93350	0.31493	330.245	12.56	0.00	0	46,165.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	313.17860	0.31318	332.14290	0.33214	313.179	15.00	1,565,893.00	5,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	214.64840	0.21465	227.92060	0.22792	214.648	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	167.77840	0.16778	178.10680	0.17811	167.778	17.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	126.41540	0.12642	130.99640	0.13100	126.415	21.43	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.28370	11.28370	11.33510	11.33510		13.37	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	285.08930	0.28509	271.88360	0.27188	285.089	12.37	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	119.59420	0.11959	128.08300	0.12808	119.594	23.27	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.35130	11.35130	11.40320	11.40320		13.47	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	287.48970	0.28749	278.73000	0.27873	287.490	12.37	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	122.35850	0.12236	129.39070	0.12939	122.359	23.00	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.41260	11.41260	11.46500	11.46500		13.56	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	291.77620	0.29178	284.10660	0.28411	291.776	12.45	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	118.32130	0.11832	131.84730	0.13185	118.321	22.68	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.45290	11.45290	11.50550	11.50550		13.67	0.00	0	3,350.00
\$ / R	On 26/06/2015	Any day expiry			11.47640	11.47640	11.52890	11.52890		13.81	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	300.34630	0.30035	291.63820	0.29164	300.346	12.63	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	116.30110	0.11630	125.54660	0.12555	116.301	22.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.54690	11.54690	11.59930	11.59930		13.98	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	306.76630	0.30677	299.54950	0.29955	306.766	12.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	118.73920	0.11874	131.84020	0.13184	118.739	22.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.60880	11.60880	11.66110	11.66110		14.11	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	312.46690	0.31247	305.45930	0.30546	312.467	12.88	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	117.30310	0.11730	124.30900	0.12431	117.303	22.25	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.64730	11.64730	11.69940	11.69940		14.22	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.67720	11.67720	11.72930	11.72930		14.31	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	317.19710	0.31720	310.16240	0.31016	317.197	12.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	116.92700	0.11693	129.39300	0.12939	116.927	21.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.74120	11.74120	11.79320	11.79320		14.42	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	320.89130	0.32089	315.11240	0.31511	320.891	13.04	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	126.19930	0.12620	135.49990	0.13550	126.199	21.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.80110	11.80110	11.85290	11.85290		14.51	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	324.07840	0.32408	317.86700	0.31787	324.078	13.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	114.53110	0.11453	122.98840	0.12299	114.531	21.72	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.85660	11.85660	11.90840	11.90840		14.59	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	325.42670	0.32543	319.58890	0.31959	325.427	13.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	104.34070	0.10434	112.18450	0.11218	104.341	21.49	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.74230	10.74230	10.78630	10.78630		13.17	644,538.00	60	1,094.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	21,513.58580	0.21514	18,739.51240	0.18740	21,513.586	14.46	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.90720	10.90720	10.95300	10.95300		12.45	0.00	0	176.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.07130	11.07130	11.11910	11.11910		12.84	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	58,379.78430	0.58380	61,916.99030	0.61917	58,379.784	12.21	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.26040	11.26040	11.31170	11.31170		13.25	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.04000	18.04000	18.06760	18.06760		11.98	36,531,000.00	2,025	16,872.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.00	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	0.06890	0.00007	0.32290	0.00032	0.069	18.47	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	0.14260	0.00014	0.64840	0.00065	0.143	17.73	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	0.28400	0.00028		1.22880	0.00123	0.284	17.03	0.00	0	6,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	0.44400	0.00044		1.84110	0.00184	0.444	16.58	0.00	0	50.00	
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	2.28680	0.00229		7.53080	0.00753	2.287	15.06	0.00	0	7,500.00	
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	504.90370	0.50490		550.79900	0.55080	504.904	13.79	0.00	0	1,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	74.44810	0.07445		111.37100	0.11137	74.448	12.52	0.00	0	4,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	46.04360	0.04604		90.65600	0.09066	46.044	13.23	0.00	0	3,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	436.23930	0.43624		440.30360	0.44030	436.239	13.91	0.00	0	400.00	
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.17610	0.00018		2.28440	0.00228	0.176	17.96	0.00	0	5,667.00	
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.05010	0.00005		1.44250	0.00144	0.050	18.64	0.00	0	12,000.00	
£ / R	On 15/09/2014	Foreign Exchange Future			18.30370	18.30370		18.33360	18.33360		12.05	54,911.10	3	28,274.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	29.67430	0.02967		29.85280	0.02985	29.674	12.60	0.00	0	11,200.00	
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	101.15770	0.10116		110.56000	0.11056	101.158	11.04	0.00	0	3,200.00	
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	370.73290	0.37073		396.04140	0.39604	370.733	12.56	0.00	0	11,200.00	
£ / R	On 12/12/2014	Foreign Exchange Future			18.56400	18.56400		18.59670	18.59670		12.61	0.00	0	7,006.00	
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	638.01080	0.63801		626.31160	0.62631	638.011	12.56	0.00	0	500.00	
£ / R	On 23/01/2015	Any day expiry			18.69670	18.69670		18.73130	18.73130		12.96	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	18.22	Put	516.60970	0.51661		484.61820	0.48462	516.610	12.45	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	18.50	Put	659.42560	0.65943		623.94220	0.62394	659.426	12.75	0.00	0	4,700.00	
£ / R	On 23/01/2015	Any day expiry	18.63	Put	731.73810	0.73174		694.80960	0.69481	731.738	12.89	0.00	0	4,697.00	
£ / R	On 23/01/2015	Any day expiry	21.04	Call	241.41630	0.24142		232.80450	0.23280	241.416	15.98	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	21.70	Call	174.28380	0.17428		165.78480	0.16578	174.284	16.62	0.00	0	4,700.00	
£ / R	On 23/01/2015	Any day expiry	21.72	Call	172.61030	0.17261		164.11950	0.16412	172.610	16.64	0.00	0	4,697.00	
£ / R	On 16/03/2015	Foreign Exchange Future			18.85900	18.85900		18.89660	18.89660		13.24	0.00	0	0.00	
£ / R	On 12/06/2015	Foreign Exchange Future			19.15450	19.15450		19.19260	19.19260		13.48	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10488	0.10488		0.10507	0.10507		16.03	0.00	0	15,604.00	
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10656	0.10656		0.10675	0.10675		13.02	0.00	0	0.00	
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10823	0.10823		0.10844	0.10844		14.85	0.00	0	0.00	
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11018	0.11018		0.11042	0.11042		14.46	0.00	0	50.00	
€ / R	On 13/06/2014	Foreign Exchange Future			14.62720	14.62720		14.68980	14.68980		12.57	13,062,089.60	893	70,316.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	0.91500	0.00092		1.83350	0.00183	0.915	16.34	0.00	0	27,500.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	1.25270	0.00125		2.41170	0.00241	1.253	16.06	0.00	0	14,800.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	8.71870	0.00872		13.02910	0.01303	8.719	14.71	0.00	0	8,800.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	36.80280	0.03680		44.87110	0.04487	36.803	13.64	0.00	0	8,800.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	224.91250	0.22491		295.70730	0.29571	224.913	13.43	0.00	0	1,000.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	262.02960	0.26203		239.83430	0.23983	262.030	13.66	0.00	0	5,000.00	
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	13.15640	0.01316		32.82940	0.03283	13.156	14.85	0.00	0	3,000.00	
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.06980	0.00007		0.37320	0.00037	0.070	22.88	0.00	0	4,200.00	
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.05400	0.00005		0.31690	0.00032	0.054	23.02	0.00	0	12,500.00	
€ / R	On 15/09/2014	Foreign Exchange Future			14.85400	14.85400		14.91830	14.91830		12.27	4,485,908.00	302	20,289.00	
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	24.71500	0.02471		23.94580	0.02395	24.715	11.58	0.00	0	21,000.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	72.00860	0.07201		74.54330	0.07454	72.009	11.25	0.00	0	6,000.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	142.54180	0.14254		142.54630	0.14255	142.542	11.47	0.00	0	650.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	152.10510	0.15211		151.64090	0.15164	152.105	11.51	0.00	0	800.00	
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	148.01060	0.14801		175.18700	0.17519	148.011	14.07	0.00	0	21,000.00	
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	76.04970	0.07605		92.14170	0.09214	76.050	15.44	0.00	0	800.00	
€ / R	On 12/12/2014	Foreign Exchange Future			15.08120	15.08120		15.14840	15.14840		12.61	135,730.80	9	9,484.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	53.71230		0.05371		60.35600	0.06036	53.712	11.72	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	77.86070		0.07786		82.77970	0.08278	77.861	11.48	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	220.87210		0.22087		251.81630	0.25182	220.872	14.59	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.34450		15.34450		15.41690	15.41690		12.98	383,612.50	25	1,425.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.61580		15.61580		15.69040	15.69040		13.25	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			492.76400		492.76400		490.79000	490.79000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			500.19900		500.19900		498.19700	498.19700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			508.02800		508.02800		506.01200	506.01200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.21900		423.21900		422.53400	422.53400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.60500		429.60500		428.91100	428.91100			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			496.81300		496.81300		495.35900	495.35900			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			504.31000		504.31000		502.83400	502.83400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			451.64900		451.64900		450.43100	450.43100			0.00	0	647.00
ALBI	On 06/11/2014	Index Future			458.46500		458.46500		457.22800	457.22800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			465.64000		465.64000		464.40100	464.40100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.99870		9.99870		9.99660	9.99660		12.71	999,870.00	100	5,492.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	0.13190		0.00013		0.17530	0.00018	0.132	19.18	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	307.96780		0.30797		307.46430	0.30746	307.968	15.27	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.87570		0.00088		1.17520	0.00118	0.876	19.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.08620		10.08620		10.08500	10.08500		11.83	3,035,946.20	301	10,881.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17540		10.17540		10.17590	10.17590		11.92	0.00	0	460.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	89.94140		0.08994		86.29910	0.08630	89.941	11.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	410.90840		0.41091		404.36950	0.40437	410.908	11.84	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	169.96490		0.16996		163.87470	0.16387	169.965	13.03	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.28220		10.28220		10.28490	10.28490		12.11	257,055.00	25	25.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.39210		10.39210		10.39450	10.39450		12.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.80550		9.80550		9.85280	9.85280		11.79	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.93340		9.93340		9.98280	9.98280		10.88	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.06110		10.06110		10.11290	10.11290		11.88	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			101.65770		101.65770		-92.82320	-92.82320			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			828.83220		828.83220		803.85220	803.85220			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			913.51470		913.51470		886.99770	886.99770			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			122.71250		122.71250		94.21620	94.21620			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			774.51220		774.51220		750.51370	750.51370			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future	123.29550		123.29550		113.77760	113.77760			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future	232.55970		232.55970		217.37740	217.37740			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future	146.68000		146.68000		133.03750	133.03750			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future	12.00160		12.00160		12.04290	12.04290		12.64	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.19690		12.19690		12.24110	12.24110		12.66	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.39270		12.39270		12.44050	12.44050		13.22	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.61970		12.61970		12.67340	12.67340		13.67	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71580		1.71580		1.72310	1.72310		12.02	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73320		1.73320		1.74080	1.74080		12.22	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75270		1.75270		1.76050	1.76050		12.66	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.16929		123.16929		123.12903	123.12903			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.56168		123.56168		123.52097	123.52097			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.78970		83.42615		9.83689	83.08506			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.89211		80.90034		9.94084	80.55417			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.99423		82.16749		10.04417	81.81880			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	450.64100		450.64100		449.49700	449.49700			0.00	0	512.00
GOVI	On 06/11/2014	GOVI	457.44100		457.44100		456.28000	456.28000			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	464.60000		464.60000		463.43700	463.43700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.65892		116.65892		117.07112	117.07112			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.43380		118.43380		118.85238	118.85238			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	121.26236		121.26236		121.22268	121.22268			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.10720		123.10720		123.06701	123.06701			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.00050		121.00050		120.96114	120.96114			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.49576		121.49576		121.45572	121.45572			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.61732		126.61732		126.57538	126.57538			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.54381		128.54381		128.50105	128.50105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014		Index Future	215.31900	215.31900		215.27700	215.27700			0.00	0	1,267.00
IGOV	On 06/11/2014		Index Future	218.59400	218.59400		218.55200	218.55200			0.00	0	87.00
IGOV	On 05/02/2015		Index Future	222.04100	222.04100		222.00600	222.00600			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	584.38800	584.38800		584.28500	584.28500			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	593.25200	593.25200		593.14900	593.14900			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	142.63791	142.63791		142.37925	142.37925			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.79000	94.21000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.84000	94.16000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.05000	93.95000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.11000	93.89000		6.13000	93.87000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.28000	93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.36000	93.64000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.52000	93.48000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.81000	93.19000		6.85000	93.15000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.06000	92.94000		7.10000	92.90000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.24000	92.76000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.40000	92.60000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.55000	92.45000		7.59000	92.41000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.08880	9.08880		9.08610	9.08610		11.85	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.17240	9.17240		9.17050	9.17050		8.65	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.23430	9.23430		9.23380	9.23380		10.10	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36160	1.36160		1.36190	1.36190			204,240.00	150	150.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36190	1.36190		1.36200	1.36200			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36220	1.36220		1.36240	1.36240			0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.54030	9.54030	0.10482	9.52810	9.52810		14.41	0.00	0	0.00
R / ¥EN	On 15/09/2014		Foreign Exchange Future	9.53450	9.53450	0.10482	9.52240	9.52240		13.47	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.82422	112.39999		6.87327	112.34649		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.05577	107.28357		7.12029	107.22932		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.40437	108.96440		7.49138	108.91319		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.39070	117.50508		8.44294	117.06554		10.06	138,655,994.40	1,180	46,297.00
R186	On 07/08/2014	7.60	Call	177.13000	0.17713		148.90000	0.14890	177.130	9.81	0.00	0	210.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.00	Call	726.53000	0.72653	632.56000	0.63256	726.530	9.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,428.80000	1.42880	1,269.84000	1.26984	1,428.800	10.06	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,813.59000	1.81359	2,041.31000	2.04131	1,813.590	10.15	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	958.69000	0.95869	1,109.53000	1.10953	958.690	10.30	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	529.14000	0.52914	627.76000	0.62776	529.140	10.43	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	224.99000	0.22499	276.14000	0.27614	224.990	10.57	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.46941	119.27854	8.52357	118.83243		10.09	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,130.07000	1.13007	1,245.01000	1.24501	1,130.070	10.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.54453	115.85066	8.60018	115.40180		10.46	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			284.69504	284.69504	284.60476	284.60476			0.00	0	905.00
R197	On 06/11/2014	Bond Future			289.02572	289.02572	288.93430	288.93430			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.01450	102.16954	6.07452	102.14800		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.28476	228.28476	228.21133	228.21133		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			231.75732	231.75732	231.68271	231.68271			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.28352	100.24410	8.33089	99.96430		8.18	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.37501	97.83642	8.42439	97.55250		8.61	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.46515	99.36852	8.51610	99.08363		8.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.45572	105.50944	7.49978	105.38815		2.93	0.00	0	24,701.00
R203	On 07/08/2014	Bond Future	6.84	Call	49.69000	0.04969	41.40000	0.04140	49.690	2.84	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.59142	102.93835	7.63987	102.81527		3.08	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	182.22000	0.18222	163.60000	0.16360	182.220	2.99	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	254.79000	0.25479	230.39000	0.23039	254.790	3.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.73469	104.55053	7.78687	104.42922		3.05	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	989.16000	0.98916	933.06000	0.93306	989.160	3.04	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.90945	92.69877	8.95138	92.37029			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.98931	94.09858	9.03258	93.76514			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future			9.06738		91.56517		9.11162	91.22990			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.15159		94.10500		9.20877	93.59289			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.22835		95.52609		9.28725	95.00629			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.30347		92.76460		9.36379	92.24009			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.67168		102.31832		7.70448	102.19788		4.40	20,463,664.00	200	15,311.00
R204	On 07/08/2014	Bond Future	7.78	Put	575.72000		0.57572	632.94000	0.63294		575.720	4.48	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.78328		103.86248		7.81843	103.74033		4.40	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	871.71000		0.87171	925.33000	0.92533		871.710	4.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.89345		101.45399		7.93017	101.33358		4.53	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.25687		98.70135		9.29861	98.29362			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.33349		95.76460		9.37650	95.35073			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.40879		97.26438		9.45277	96.84747			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.91783		97.64345		7.96073	97.46069		5.75	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.02002		99.11752		8.06544	98.93200		5.76	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.12181		97.02834		8.16913	96.84348		5.87	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.05885		95.83301		8.10649	95.60209		6.84	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	643.28000		0.64328	734.45000	0.73445		643.280	6.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.15489		93.88107		8.20491	93.64670		7.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,076.41000		1.07641	1,166.09000	1.16609		1,076.410	7.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.24829		95.35145		8.30015	95.11677		6.91	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.09082		75.59149		9.13759	75.24648		15.11	0.00	0	25,211.00
R209	On 06/11/2014	Bond Future			9.16463		73.58584		9.21275	73.23566		15.80	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,161.41000		1.16141	1,077.56000	1.07756		1,161.410	15.54	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,308.17000		2.30817	2,167.76000	2.16776		2,308.170	15.77	0.00	0	2,050.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Call	2,466.11000		2.46611	2,318.99000	2.31899		2,466.110	15.80	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,631.55000		2.63155	2,477.69000	2.47769		2,631.550	15.83	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,979.39000		1.97939	2,116.73000	2.11673		1,979.390	16.13	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,777.42000		1.77742	1,905.03000	1.90503		1,777.420	16.18	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,051.32000		1.05132	1,138.89000	1.13889		1,051.320	16.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	976.06000		0.97606	1,058.92000	1.05892		976.060	16.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	901.27000		0.90127	979.42000	0.97942		901.270	16.45	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.23559		74.73844	9.28473	74.38544			15.76	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/08/2014	Bond Future			170.99619		170.99619	170.94108	170.94108				0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.55796		171.55796	171.50205	171.50205				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.28512		130.28512	130.01181	130.01181				0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.26741		132.26741	131.99001	131.99001				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/08/2014	Bond Future			134.57669		134.57669	134.62707	134.62707				0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.62434		136.62434	136.67550	136.67550				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.93405		86.57839	8.97071	86.30359			12.94	4,328,919.50	50	26,057.00
R213	On 06/11/2014	Bond Future			9.01336		84.34388	9.05115	84.06495			13.72	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.09112		85.66471	9.12968	85.38449			13.73	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.20038		76.25075	9.25226	75.85521			15.47	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			9.27489		74.11334	9.32829	73.71178			16.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,887.92000		2.88792	2,704.30000	2.70430		2,887.920	16.42	981,892.80	340	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,606.56000		1.60656	1,738.24000	1.73824		1,606.560	16.82	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.34794		75.27402	9.40256	74.86887			16.49	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future			21,048.07000		21,048.07000	21,127.13000	21,127.13000				0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,345.69000		21,345.69000	21,427.70000	21,427.70000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2014		Foreign Exchange Future	5.09850	5.09850	5.07670	5.07670		6.94	0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	5.07310	5.07310	5.05110	5.05110		9.13	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	5.05370	5.05370	5.03010	5.03010		10.19	0.00	0	0.00

Total for Derivatives : **967,142,399.70** **91,066** **3 833 188.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	101.26613	0.00000	101.24739			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.22000	103.01218	7.26000	102.95663			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	101.52374	0.00000	101.50376			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.77500	103.89087	8.80500	103.75006			0.00	0	5,000,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	101.10731	0.00000	101.08716			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.45500	101.60234	9.50000	101.35350			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.33762	0.00000	100.31610			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.43145	0.00000	100.40966			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.64000	95.66971	9.67000	95.54196			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.32000	102.22606	7.56000	102.02191			0.00	0	226,500,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.77652	0.00000	100.75457			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.95500	104.35935	8.99500	104.23221			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	1.28000	136.46224	1.35000	136.37151			422,400,000,000.00	330,000,000	165,000,000.00
ABCP13	On 07/12/2023		Spot Bond	2.24000	267.56490	2.24000	267.43241			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.31161	0.00000	100.29065			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond	0.00000	100.29225	0.00000	100.27418			0.00	0	0.00
ABFN07	On 17/03/2018		Spot Bond	0.00000	99.86883	0.00000	99.84975			0.00	0	0.00
ABFN08	On 17/03/2020		Spot Bond	0.00000	99.86322	0.00000	99.84334			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond	0.00000	99.85935	0.00000	99.83894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.21199		0.00000	101.19279			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.31185		0.00000	101.29345			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.15142		0.00000	101.13248			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.98000	105.24912		8.02000	105.19682			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.30605		0.00000	100.28399			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.70000	102.35325		7.74000	102.31989			0.00	0	150,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.86378		0.00000	101.84184			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.30774		0.00000	100.28772			0.00	40,000,000	20,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.35496		0.00000	101.33200			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.18698		0.00000	101.16520			0.00	60,000,000	30,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.41972		0.00000	101.39640			0.00	20,000,000	10,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.63184		0.00000	101.60985			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.81579		0.00000	101.79201			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.29759		0.00000	102.27411			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	102.05430		0.00000	102.02673			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	128.70162		2.94000	128.63564			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	116.91088		4.10000	116.66788			322,400,000,000.00	80,000,000	40,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	103.42632		4.85000	103.12301			0.00	0	900,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.92000	106.31009		5.91000	106.29974			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.35500	113.83292		11.39500	113.72180			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.87497		0.00000	101.84152			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.89209		0.00000	101.86366			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.98984		0.00000	101.96003			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.08469		0.00000	102.05352			0.00	22,800,000	11,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.53000	113.49394		4.60000	113.08302			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	65.92045		100.00000	65.76076			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.98000	169.30595		1.98000	169.22349			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	158.42727		2.76000	158.34670			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.01000	173.90334		2.01000	173.81846			0.00	0	0.00
ABN12		On 22/07/2014	Spot Bond	7.91000	105.18049		7.91000	105.76442			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.79000	181.77969		1.79000	181.69209			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.35125	74.62426		8.39125	74.50736			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.35125	74.62426		8.39125	74.50736			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	101.61323		0.00000	101.59209			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	93.32000		0.00000	93.32000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	92.19000		0.00000	92.19000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	92.86000		0.00000	92.86000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	88.70000		0.00000	88.70000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	88.17000		0.00000	88.17000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	101.12737		0.00000	101.10808			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.09319		0.00000	101.07366			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	87.69000		0.00000	87.69000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.24000	104.87798		7.28000	104.83675			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000	0.00000	88.89000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.33735	0.00000	101.31800		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.51000	110.25523	7.55000	110.18312		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.14247	0.00000	101.12138		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000	0.00000	85.79000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000	0.00000	85.54000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.52000	106.49047	2.48000	106.83922		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.50000	155.10966	2.50000	155.03183		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.39000	206.50156	2.39000	206.39847		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	84.93000	0.00000	84.93000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.82500	90.05990	9.87000	89.79752		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	94.48000	0.00000	94.48000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000	0.00000	98.47000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	103.53557	0.00000	103.51886		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000	0.00000	90.68000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.59000	0.00000	100.59000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	112.96000	0.00000	112.94000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	111.17973	9.63000	111.15100		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	110.96000	0.00000	110.93500		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.73500	110.28043	9.78500	109.88094		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.16000	89.19577	9.20500	88.96678		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	102.73000	0.00000	102.73000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		99.84000		0.00000	99.84000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.83000		109.57778		9.88000	109.18171			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.98027		0.00000	99.96062			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.77527		0.00000	100.75399			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.55500		106.44969		8.59500	106.29550			0.00	0	1,469,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.16500		102.89750		9.21000	102.64579			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.17000		101.84890		7.21000	101.79504			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.10500		96.09637		9.14500	95.89654			0.00	0	3,894,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.95500		94.07549		10.00500	93.72176			0.00	0	1,140,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.87000		104.57458		7.91000	104.48655			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.15000		130.26395		2.15000	130.19985			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.05000		271.51671		2.05000	271.38368			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.22000		128.54615		1.29000	128.25694			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.07000		130.16985		2.06000	130.19501			0.00	0	100,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00282		100.00000	0.00281			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		47.48158		100.00000	47.36529			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.67000		105.23769		11.71000	105.15856			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.56350		0.00000	100.53642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.29266	100.00000	4.28226				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.57760	0.00000	100.54985				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.77705	0.00000	100.73973				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.58623	100.00000	25.52424				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.54939	0.00000	100.52299				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.32457	11.00000	63.30647				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.37518	100.00000	16.33551				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		99.78157	0.00000	101.84492				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.75926	0.00000	102.02853				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.79153	0.00000	101.76305				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.78480	0.00000	101.81837				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.78184	0.00000	101.84271				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.85077	0.00000	102.82727				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.85077	0.00000	102.82727				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.86775	0.00000	102.84410				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		99.79695	0.00000	101.71882				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.86775	0.00000	102.84410				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.83381	0.00000	102.81043				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		89.58794	0.00000	89.56928				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		99.80065	0.00000	101.68777				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.59201	0.00000	101.57012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	99.78888		0.00000	101.78522			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.78193		0.00000	101.84031			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.77920		0.00000	101.86240			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.78460		0.00000	101.81816			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.79695		0.00000	101.71883			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.62500	103.71104		9.66500	103.51251			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.92157		0.00000	100.89928			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.60570		0.00000	101.58260			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	83.29080		0.00000	83.27074			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	163.75861		0.00000	165.47916			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	163.79691		0.00000	165.51736			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.79147		0.00000	101.76299			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.43971		0.00000	100.41954			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.43971		0.00000	100.41954			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.30437		0.00000	100.28387			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.79820		0.00000	101.70766			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.79982		0.00000	101.69438			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.84214		0.00000	102.78011			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.16987		0.00000	100.14835			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.84275		0.00000	102.77823			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.82769		0.00000	102.80445			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.41666		0.00000	103.39400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	99.83968	0.00000	101.74939				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.75028	0.00000	103.81024				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.70946	0.00000	101.60644				0.00	70,000,000	70,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.79068	0.00000	101.76964				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.79519	0.00000	101.73444				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.81676	0.00000	101.55738				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.82132	0.00000	101.51973				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.81246	0.00000	101.59282				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.79572	0.00000	101.73001				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.80513	0.00000	101.65253				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.81595	0.00000	101.56403				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.81300	0.00000	101.58839				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.24803	10.23000	102.22031				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.80986	0.00000	101.61256				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.81461	0.00000	101.57510				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	121.22211	0.00000	116.41732				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.71500	100.06932	9.74500	104.81185				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	99.79646	0.00000	101.72330				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.09317	1.75000	114.02786				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	99.81327	0.00000	101.58617				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.81254	0.00000	101.59041				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.63241	0.00000	101.61090				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.68551	0.00000	101.66330				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.57929	0.00000	101.55848				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	101.67490		0.00000	101.65282			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.41069		0.00000	102.30956			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.77133		0.00000	103.80582			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.74619		0.00000	103.65654			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.69614		0.00000	101.67378			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.90827		0.00000	102.88733			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.67490		0.00000	101.65282			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.80110		0.00000	101.68450			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.78950		0.00000	101.77840			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.78600		0.00000	101.80715			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.81445		0.00000	101.57494			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	99.81042		0.00000	101.60816			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.78527		0.00000	101.81387			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.73436		0.00000	101.71150			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.85538		0.00000	101.83092			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.64303		0.00000	101.62138			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.83839		0.00000	101.81416			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.20633		0.00000	104.18413			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.85538		0.00000	101.83092			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.43089		0.00000	92.41261			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.77046		0.00000	101.74712			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.77046		0.00000	101.74712			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.60135		0.00000	120.16974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	120.46045	0.00000	121.03277				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.53679	0.00000	101.51655				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.52191	0.00000	101.50187				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.39370	0.00000	100.37474				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.56230	0.00000	101.54171				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.56867	0.00000	101.54800				0.00	40,000,000	20,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.63241	0.00000	101.61090				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.53892	0.00000	101.51865				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.53679	0.00000	101.51655				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.79392	0.00000	101.74310				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.61735	0.00000	100.59602				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.90098	0.00000	100.87861				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.66719	0.00000	101.65068				0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	98.05848	100.00000	97.80640				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.19180	100.00000	14.15742				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.30882	0.00000	100.28947				0.00	600,000,000	300,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.34070	0.00000	100.31934				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.36189	0.00000	100.33920				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.97906	0.00000	100.95882				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.07895	0.00000	101.05666				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.21202	0.00000	101.18698				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.86719	0.00000	100.84763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		8.29000	98.03532		8.33000	97.94723			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.12251		0.00000	101.09715			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.30927		0.00000	101.27967			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.69500	101.56484		8.72500	101.42661			0.00	0	7,300,000.00
AIR02	On 30/04/2023	Spot Bond		9.43000	114.62569		9.48000	114.27471			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	94.51938		100.00000	94.20326			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.32000	108.42893		7.36000	108.34060			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	90.95095		100.00000	90.72966			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.56500	98.29953		9.61000	97.99380			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.80548		100.00000	12.77714			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		10.27500	98.18252		10.31000	97.88885			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.75000	160.03688		2.75000	159.95561			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	99.93798		0.00000	99.91733			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		100.00000	77.45439		100.00000	75.61644		3,500,000,000,000,000.00	35,000,000,000	32,600,000,000.00	
ANG012	On 06/06/2015	Spot Bond		100.00000	53.84251		100.00000	49.17306		2,080,000,000,000,000.00	20,800,000,000	17,400,000,000.00	
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	101.00142		0.00000	100.98314			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	101.57432		0.00000	101.55588			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.24345		0.00000	100.21634			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.81405		0.00000	101.48709			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.59957		0.00000	101.57876			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	99.72841		0.00000	102.01875			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.02479		0.00000	100.00000			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	102.62000		0.00000	102.62000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	99.56000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		100.00000	12.52376		100.00000	12.50000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.96457		0.00000	99.94679			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	101.43051		0.00000	101.41167			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.40925		0.00000	101.39069			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.45025		0.00000	101.42845			0.00	300,000,000	300,000,000.00
BAW11	On 01/10/2018	Spot Bond		9.18500	103.99681		9.21500	103.86503			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.55428		0.00000	101.53621			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.96037		0.00000	101.94029			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.29056		0.00000	101.27162			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.61357		0.00000	100.66673			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.38862		0.00000	100.44098			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.73500	99.30033		9.78000	99.06316			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.47500	107.32451		7.51500	107.25190			0.00	0	1,200,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.57498		0.00000	101.55005			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.43405		0.00000	101.41119			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.68000	101.92026		7.72000	101.88678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		9.10500	104.18981		9.14500	104.05054			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.17818	103.65913		11.21606	103.59353			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.12380	102.45747		11.15866	102.40403			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.16773	102.40569		11.20312	102.35143			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.03765		0.00000	102.00714			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.20999	102.31671		11.24656	102.25809			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.06974	101.45233		12.11992	101.27629			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.08603		0.00000	102.05483			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.08603		0.00000	102.05483			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.08610		0.00000	102.05490			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.42818	101.75822		11.46606	101.69320			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.34817	102.36338		11.38762	102.29742			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.12380	102.45747		11.15866	102.40403			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.29640	102.47028		11.32852	102.40660			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.47948	101.90154		10.51492	101.83287			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.97965		0.00000	101.94998			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.96411		0.00000	101.93564			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.96411		0.00000	101.93564			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.85827		0.00000	101.83135			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.83063	101.57153		10.83970	101.52863			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.88000	100.02797		11.92000	99.89545			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.90639		0.00000	101.87877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	11.80500	97.59083		11.84500	97.45395			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.79596		0.00000	101.76893			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.70295		9.28000	101.67733			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.82317		0.00000	101.79518			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.58500	100.27333		11.61500	100.15893			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.76881		0.00000	101.74166			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.81411		0.00000	101.78627			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.81411		0.00000	101.78627			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.74706		0.00000	101.72025			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.94068		0.00000	101.91156			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.76873		0.00000	101.74907			0.00	0	500,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.94068		0.00000	101.91156			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.75068		0.00000	101.72382			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.87332		0.00000	101.84518			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.94077		0.00000	101.91166			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.39923		0.00000	101.37787			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.17818	104.22293		14.21606	104.14929			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.44392	102.79684		15.48265	102.67331			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33623	102.61664		14.37790	102.52215			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.40167		0.00000	102.36469			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.40167		0.00000	102.36469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.40167		0.00000	102.36469			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.49184		0.00000	102.45345			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.08560		0.00000	102.05355			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	16.97044		100.00000	16.93824			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.24439		100.00000	22.18990			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.24489		100.00000	20.19531			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.49685		100.00000	12.46624			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.10928		100.00000	15.07228			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.09194		100.00000	13.05987			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.93985		0.00000	100.92207			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.90995		0.00000	100.89105			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.54002		100.00000	7.50273			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.54002		100.00000	7.50273			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395		6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond		1.95000	177.88617		1.95000	177.79956			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.35000	144.21573		8.40000	143.22604			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.35000	144.57235		8.40000	143.58908			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.73500	96.27099		8.78500	95.86580			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.01993		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
BD311F	On 20/09/2014	Spot Bond	0.00000	101.64928		0.00000	101.62911			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.18500	98.01362		8.21500	97.89793			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.74119		0.00000	101.72185			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.97186		0.00000	100.95173			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.99183		0.00000	100.97128			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.05837		0.00000	101.03645			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.12487		0.00000	101.10159			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.31063		0.00000	101.28350			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.17250		100.00000	15.13534			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.77911		0.00000	100.75976			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.81800		0.00000	100.79769			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.83466		0.00000	100.81394			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.84021		0.00000	100.81936			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.90681		0.00000	100.88432			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.99552		0.00000	100.97084			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.84132		100.00000	14.80498			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.84132		100.00000	14.80498			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.87474		0.00000	101.58686			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.86443		0.00000	101.71328			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.86162		0.00000	101.74776			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.65500	102.40696		8.69500	102.28655			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.85320		0.00000	101.85118			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.83815		0.00000	102.03491			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.60799		100.00000	10.58229			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.17000		104.09204		6.21000	104.06806			0.00	0	3,670,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.90540		0.00000	100.88565			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.95087		0.00000	98.93338			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.42242		0.00000	98.40489			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.70174		0.00000	97.68433			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.35057		0.00000	100.33284			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.40704		0.00000	100.38647			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.27557		0.00000	100.25831			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.28966		0.00000	100.27150			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.31521		0.00000	100.29545			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.42100		0.00000	100.39458			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.74885		0.00000	100.71102			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.30224		100.00000	44.19491			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.86882		100.00000	20.81772			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.58874		0.00000	101.56833			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.45992		0.00000	100.43880			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.50000		103.41869		7.54000	103.38199			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.75500		110.54798		9.79500	110.43075			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.24656		0.00000	101.21641			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.40500		102.88602		9.44500	102.79103			0.00	0	629,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.49500		102.33907		11.52500	102.20977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.09417	0.00000	101.06567				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.74500	103.39899	11.77500	103.26172				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.61587	0.00000	100.59502				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.64500	100.06415	9.68500	99.93856				0.00	0	3,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.50527	0.00000	100.47690				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.18500	98.98547	12.21500	98.84301				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.80782	0.00000	100.78669				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.81186	0.00000	99.78466				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.69748	0.00000	100.67715				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.48500	92.21425	10.53000	92.00497				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18000	119.73100	10.23000	119.38078				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000	109.80470	10.08000	109.44364				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.36000	114.65300	9.41000	114.26305				0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.02864	0.00000	99.99987				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.00500	102.45187	12.04500	102.35616				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.55763	0.00000	100.53327				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.10282	0.00000	102.07354				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.80771	0.00000	100.77855				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.84061	0.00000	101.80249				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.10463	0.00000	102.06103				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.09242	0.00000	100.06925				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.18736	0.00000	100.16375				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.75689	0.00000	100.72054				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.74905	0.00000	100.71307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	100.79049		0.00000	100.75252			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.62124		0.00000	100.59798			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	99.79156		0.00000	101.76308			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.88324		0.00000	102.71978			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	99.82135		0.00000	99.79546			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	104.45564		10.11000	104.42719			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	99.82135		0.00000	99.79546			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.28479		0.00000	101.26435			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	118.17959		2.76000	118.11944			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.44527		0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.13603		3.14000	118.07475			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.26607		8.25000	102.24361			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	99.82135		0.00000	99.79546			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	99.82135		0.00000	99.79546			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.72296		3.10000	117.66212			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.52653		2.40000	117.46800			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	99.70200		0.00000	102.50177			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.32114		0.00000	101.30360			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.09943		0.00000	101.07978			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.57000	101.13399		8.61000	101.02713			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.43928		0.00000	101.42124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond		0.00000	101.41965		0.00000	101.40186			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.92823		0.00000	100.90728			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	101.02512		0.00000	101.00389			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.62000	101.23874		8.66000	101.13143			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.62000	101.23874		8.66000	101.13143			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	103.59229		0.00000	103.59229			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	104.07515		0.00000	104.07515			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.67000	100.04525		8.71000	99.93388			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	99.78618		0.00000	101.80734			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	99.76306		0.00000	101.99761			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.04504		0.00000	101.02541			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.04504		0.00000	101.02541			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	97.32878		100.17539	105.11412			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	99.80739		0.00000	99.77950			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.54274		0.00000	100.52242			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	99.78324		0.00000	101.83294			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.30077		0.00000	100.28054			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.31968		0.00000	100.29818			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.71189		9.35000	102.68598			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.71189		9.35000	102.68598			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.30070		0.00000	100.28047			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.30151		0.00000	100.28123			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.48851		0.00000	100.45568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248		On 14/03/2015	Spot Bond	0.00000	99.87267	0.00000	99.85411			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.47930	0.00000	100.44709			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.83901	0.00000	101.81994			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.83901	0.00000	101.81994			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.83901	0.00000	101.81994			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.83901	0.00000	101.81994			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.83901	0.00000	101.81994			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.93735	0.00000	101.91798			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.09108	0.00000	102.06967			0.00	0	100,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	102.21529	0.00000	102.19392			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.21529	0.00000	102.19392			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.21529	0.00000	102.19392			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.21529	0.00000	102.19392			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	102.10108	0.00000	102.07953			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.51500	102.47593	9.54500	102.33626			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.34284	0.00000	100.32373			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.36347	0.00000	101.34303			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.75537	0.00000	102.06185			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.32944	0.00000	100.29941			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	102.06074	0.00000	102.03991			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	102.05043	0.00000	102.02976			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.27800	0.00000	102.16285			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.38435	0.00000	100.36391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.36135	0.00000	100.33707				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.49159	0.00000	102.37157				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.68009	0.00000	105.24382				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.01962	0.00000	100.00009				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.52802	0.00000	101.50798				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.44811	0.00000	101.42771				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.55804	0.00000	101.53751				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.80231	0.00000	101.77855				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.80231	0.00000	101.77855				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.80231	0.00000	101.77855				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.80231	0.00000	101.77855				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.04980	0.00000	101.02859				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.79024	0.00000	100.76897				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.07141	0.00000	102.04667				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.80991	0.00000	101.78511				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.04119	0.00000	104.01721				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.67022	0.00000	101.64499				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.78918	0.00000	101.76465				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.53591	0.00000	101.51051				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.77086	0.00000	101.93346				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.67027	0.00000	101.64503				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.67027	0.00000	101.64503				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.56931	0.00000	101.54525				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.35826	0.00000	121.35826				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond			0.00000	101.26657		0.00000	103.39966			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond			0.00000	122.03820		0.00000	122.03820			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond			0.00000	120.77791		0.00000	120.77791			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond			0.00000	121.57687		0.00000	121.57687			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond			0.00000	118.01347		0.00000	118.01347			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond			0.00000	118.34884		0.00000	118.34884			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond			0.00000	100.52837		0.00000	100.50527			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond			11.10500	92.25975		11.15000	92.00447			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond			11.62500	93.76569		11.67000	93.50770			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond			0.00000	101.49669		0.00000	101.47374			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond			0.00000	101.88085		0.00000	101.85604			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond			0.00000	100.51615		0.00000	100.49360			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond			0.00000	100.90341		0.00000	100.88207			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond			0.00000	100.85441		0.00000	100.83095			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond			8.80500	100.96463		8.80500	100.94099			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond			0.00000	101.64303		0.00000	101.62138			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond			0.00000	102.55968		0.00000	102.53777			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond			0.00000	115.03340		0.00000	115.03340			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond			0.00000	101.72162		0.00000	101.69892			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond			0.00000	101.75348		0.00000	101.73036			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond			0.00000	101.87661		0.00000	101.85185			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond			0.00000	101.71424		0.00000	101.69140			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond			0.00000	102.39964		0.00000	102.36766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	102.39964	0.00000	102.36766				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.39964	0.00000	102.36766				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.75940	0.00000	102.02867				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.44268	0.00000	101.42376				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.88532	0.00000	100.86697				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.49669	0.00000	101.47374				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.54695	0.00000	104.54695				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62000	0.00000	104.62000				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.40600	0.00000	101.38648				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.81638	0.00000	100.79456				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.18845	0.00000	102.15953				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.50577	0.00000	101.48268				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.69187	0.00000	102.58702				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.74845	0.00000	102.11693				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.81043	0.00000	101.60816				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.81717	0.00000	101.79321				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.80823	0.00000	100.78663				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.51145	0.00000	100.49080				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.39593	0.00000	101.37655				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.46037	0.00000	101.43799				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.84971	0.00000	100.82914				0.00	0	100,000,000.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.28913	0.00000	100.26278				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.28913	0.00000	100.26278				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.18159	0.00000	100.16138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond		0.00000	102.49147		0.00000	102.45849			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	100.31076		0.00000	100.28243			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.30068		0.00000	100.27326			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.78541		0.00000	100.76385			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.89763		0.00000	100.87643			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.49004		0.00000	101.47041			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.31736		10.55000	102.28877			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.28500	103.92829		10.33000	103.62388			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.58270		0.00000	101.56160			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.77980		0.00000	100.75426			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.42500	105.93630		12.47000	105.64562			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.81272		0.00000	100.78609			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.45500	105.64652		12.50000	105.36552			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.88500	105.02925		10.93000	104.75437			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.81272		0.00000	100.78609			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.84283		0.00000	100.82031			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	102.08112		0.00000	102.05465			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.55692		0.00000	101.53272			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.24104		0.00000	101.21663			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	101.06094		0.00000	101.03941			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.05814		0.00000	101.03429			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.78500	102.02098		9.83000	101.76733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	101.34513	0.00000	101.31560				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.02362	100.00000	0.97889				0.00	0	11,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.08490	7.01000	39.07765				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	152.40281	0.00000	151.45391				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	8.73500	134.48981	8.78500	134.11185				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.35000	144.21573	8.40000	143.22604				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.35000	144.57235	8.40000	143.58908				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.48462	0.00000	90.46547				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.40326	0.00000	90.38395				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.34443	0.00000	101.32203				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.34443	0.00000	101.32203				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.78346	0.00000	101.82944				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.79856	0.00000	101.70554				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.79565	0.00000	101.72994				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.25078	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.67490	0.00000	101.65282				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.90341	0.00000	100.88207				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.51767	0.00000	101.49767				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.05291	0.00000	101.03194				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.06349	0.00000	101.04266				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.35135	0.00000	100.32768				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.27937	0.00000	101.25611				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.12000	105.96076	9.16000	105.88734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	9.10500	99.77575		9.14500	99.62052			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.39500	110.57069		10.44000	110.26358			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.47000	103.26274		8.51000	103.18288			16,940,000,000,000.00	2,000,000,000	580,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.98500	106.13357		10.03000	105.88216			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.41500	94.25602		10.46000	93.98735			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.08000	95.71127		11.13000	95.35030			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.08000	88.74040		11.13000	88.39362			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.42669		0.00000	100.40719			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.26931		0.00000	100.24836			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.16249		0.00000	100.14197			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.76741		0.00000	100.74737			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.30500	103.00183		11.35000	102.72497			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.16460		100.00000	10.49121			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.83525		0.00000	100.81697			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.38000	97.03771		8.42000	96.90570			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.17994		0.00000	100.16355			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.04901		0.00000	100.03266			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.26191		0.00000	100.24550			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	70.43785		100.00000	70.30668			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.01848		0.00000	99.99989			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.52870		0.00000	100.51164			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	100.00000	70.41742		100.00000	67.97020			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.68258		0.00000	101.64945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	102.18420		0.00000	102.15535			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.59787		0.00000	101.56374			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.90367		0.00000	101.87327			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.99616		0.00000	101.96437			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35000	113.87839		7.39000	113.77543			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.64500	106.73338		8.68500	106.52846			18,782,991,500.00	2,172,700	4,054,572,700.00
DV23	On 27/02/2023	Spot Bond	9.16500	107.75636		9.21000	107.45521			20,399,457,000.00	2,225,800	5,936,125,800.00
DV24	On 18/02/2024	Spot Bond	9.27500	105.58793		9.32000	105.27325			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.82500	105.21121		9.86000	104.91039			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93264			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.01593		0.00000	99.99999			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.40052		0.00000	100.38211			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.86393		0.00000	99.84650			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.29500	129.44679		8.33500	129.19915			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.59718		0.00000	102.56214			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	134.91195		0.10000	134.85314			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	121.96560		1.93000	121.90640			0.00	0	2,400,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000	109.53436		1.94000	109.48116			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.08500	108.67216		2.08500	108.61886			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	100.53642		2.09000	100.48715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01		On 28/07/2020	Spot Bond	9.88500	106.90459		9.93000	106.66893			0.00	0	48,000,000.00
EMM02		On 11/03/2021	Spot Bond	9.73500	107.41197		9.78000	107.15864			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	10.13000	100.49780		10.18000	100.16434			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.51500	94.41433		10.55000	94.23659			0.00	0	0.00
EMM05		On 17/04/2029	Spot Bond	10.67500	101.38350		10.71000	101.19106			0.00	0	4,666,666,200.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.43633		0.00000	100.41629			0.00	0	0.00
EPF002		On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	99.95000		0.00000	99.93320			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	100.58976		0.00000	100.57151			0.00	0	0.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.31638		0.00000	100.29875			0.00	0	0.00
EPFC11		On 19/02/2015	Spot Bond	0.00000	100.31878		0.00000	100.30102			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ205U		On 10/09/2014	Spot Bond	100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
EQ206U		On 15/10/2014	Spot Bond	100.00000	76.70749		100.00000	76.55190			0.00	0	0.00
EQ207U		On 14/08/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
EQ208U		On 11/07/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	128.64561		3.00000	128.57945			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.53000	107.04007		11.57000	106.96758			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	105.42740		0.00000	105.40314			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.99313		0.00000	100.96953			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	101.78255		0.00000	101.75949			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	10.16500	96.74792		10.19500	96.63113			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	101.42046		0.00000	101.39676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.18898	0.00000	100.16795				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.50212	0.00000	100.47909				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.46351	0.00000	100.44225				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.36679	0.00000	100.34634				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.51099	0.00000	100.48756				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.40264	0.00000	100.38018				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.43079	0.00000	100.41103				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.44276	0.00000	100.42245				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.34044	0.00000	100.32147				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.35482	0.00000	100.33504				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.33756	0.00000	100.31875				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.34955	0.00000	100.33007				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93000	103.08821	6.97000	103.02246				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.92500	105.60488	7.95500	105.48164			39,642,549,120,000.00	5,002,214,400	10,510,200,000.00	
ES23	On 25/01/2023	Spot Bond	8.69500	111.54196	8.74000	111.23332			746,137,079,000.00	85,812,200	8,753,073,700.00	
ES26	On 02/04/2026	Spot Bond	8.94000	93.60702	8.99000	93.24453			62,617,183,248,000.00	7,004,159,200	10,729,400,000.00	
ES33	On 15/09/2033	Spot Bond	9.71500	82.61797	9.76000	82.26721			6,955,473,680,000.00	715,952,000	17,445,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.94000	87.53173	9.99000	87.09593			6,958,000,000,000.00	700,000,000	8,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.45412	0.00000	100.43326				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.46885	0.00000	100.44732				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.30776	0.00000	100.28707				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.07812	0.00000	101.05787				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.52983	0.00000	101.50877				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.23798	0.00000	100.21947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC09	On 08/10/2014	Spot Bond		0.00000	101.10925		0.00000	101.09099			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	101.59937		0.00000	101.58099			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.26506		100.00000	11.23777			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.96286		100.00000	10.93630			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.59759		0.00000	101.57731			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	101.66386		0.00000	101.64275			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.79638		0.00000	101.77357			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.92885		0.00000	101.90435			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.77000	102.65312		6.81000	102.62359			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.58500	100.07458		9.61500	99.94330			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	99.99997		0.00000	99.98348			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	99.99990		0.00000	99.98341			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.98055		0.00000	100.95888			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.36508		0.00000	103.34255			0.00	4,200,000,000	16,950,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.17573		0.00000	100.15346			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.17874		0.00000	100.15609			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.48500	97.85471		10.53000	97.61214			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.38500	107.75862		11.41500	107.62049			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.43966		0.00000	100.41582			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.17000	129.28304		2.16000	129.30758			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.08000	270.88814		2.08000	270.75520			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.23000	109.44707		2.19000	109.80780			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.48000	155.46727		2.48000	155.38936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBJ33	On 07/12/2033	Spot Bond	2.28000	209.85457		2.28000	209.75043			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.78000	109.91897		7.82000	109.84638			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.90600	60.44448		7.90700	60.42528			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47500	38.16369		9.47500	38.15332			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.86943		9.71000	36.58920			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	60.45664		100.00000	60.34194			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.47129		0.00000	100.43962			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.45847		0.00000	100.42766			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.45847		0.00000	100.42766			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.08055		0.00000	100.05368			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.45085		0.00000	100.42055			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	102.07626		0.00000	102.05079			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.81335		0.00000	102.34044			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.78499		0.00000	101.76314			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.96873		0.00000	101.94459			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.28929		0.00000	102.27283			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	99.81614		0.00000	102.30599			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.85538		0.00000	101.83092			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	101.76409		0.00000	101.74083			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.73904		0.00000	102.09438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.82354		0.00000	101.79949			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	101.94452		0.00000	101.91887			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	102.41733		0.00000	102.38535			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.34318		0.00000	102.31219			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	16.58447		100.09221	16.54426			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.64728		0.00000	101.62557			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.39684		0.00000	113.44870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146	On 20/09/2014	Spot Bond	0.00000	102.06703		0.00000	102.04166			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.32244		0.00000	102.29390			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.42236		0.00000	100.39397			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.89475		0.00000	105.86177			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.92382		0.00000	101.90024			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	101.94626		0.00000	101.92240			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.76926		0.00000	101.74760			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.72799		0.00000	101.70521			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.29019		0.00000	102.25992			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	99.98310		0.00000	99.96615			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	99.96613		0.00000	99.94911			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.69614		0.00000	101.67378			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.60413		13.22500	55.58447			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.59416		0.00000	101.57316			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.59629		0.00000	101.57526			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.50194		0.00000	102.47115			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.67277		0.00000	101.65072			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.47500	97.37323		3.43500	97.68528			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.74922		0.00000	101.72617			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.74922		0.00000	101.72617			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.28617		0.00000	102.26332			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.49669		0.00000	101.47374			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.75048		0.00000	99.72787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000	98.25176	0.00000	99.32450				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.64303	0.00000	101.62138				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.60267	0.00000	101.58155				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.77157	0.00000	100.74629				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.89147	0.00000	101.86652				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.50611	0.00000	100.48569				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.76334	0.00000	100.73833				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.90483	0.00000	100.88064				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.18420	0.00000	102.15535				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.71100	0.00000	101.68844				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.18209	0.00000	102.15326				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.58355	0.00000	101.56268				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.40368	0.00000	100.36685				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.72799	0.00000	101.70521				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.72799	0.00000	101.70521				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	99.87479	0.00000	101.64334				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.36808	0.00000	101.34618				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.44716	0.00000	101.42410				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.19071	0.00000	101.17144				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.19071	0.00000	101.17144				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.38512	0.00000	101.36109				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.17664	0.00000	101.15728				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.17158	0.00000	101.15230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond	0.00000		101.15848		0.00000	101.13917			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		101.16180		0.00000	101.14243			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		101.15147		0.00000	101.12985			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		101.04143		0.00000	101.02187			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		101.15147		0.00000	101.12985			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		101.03702		0.00000	101.01754			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.76356		0.00000	100.74132			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.73181		8.75000	100.70812			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.32939		0.00000	100.30736			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		101.13136		0.00000	101.10793			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.93049		0.00000	101.90683			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.91933		0.00000	101.89581			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		99.99966		0.00000	99.97873			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		101.63939		0.00000	101.61934			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.91817		0.00000	100.89596			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		118.84166		3.40000	118.85922			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.95518		0.00000	101.93120			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.97534		0.00000	101.95111			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		119.00222		3.38000	119.01987			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000		124.52605		1.63000	124.41110			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.41000		118.84166		3.40000	118.85922			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000		124.31102		2.61000	124.02849			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000		129.22547		2.68000	128.92462			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.03422		0.00000	101.00921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC78		On 15/06/2016	Spot Bond	0.00000	95.01251		0.00000	96.51043			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	99.79439		0.00000	102.57471			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	99.79068		0.00000	102.62064			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.69528		0.00000	101.67454			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.94177		0.00000	101.91797			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	104.91102		0.00000	104.89380			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	102.27325		0.00000	102.24532			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	102.18816		0.00000	102.16129			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.77683		0.00000	101.75340			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	99.80925		0.00000	102.39098			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	101.77471		0.00000	101.75131			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	104.26245		0.00000	104.24506			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	91.19271		0.00000	92.69475			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	94.46269		0.00000	94.46269			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	99.87947		0.00000	99.86187			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.15620		100.00000	10.13159			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	21.43435		100.00000	21.38242			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.68000	146.22888		4.75000	146.07160			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	101.31541		0.00000	101.29912			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	101.66832		0.00000	101.64874			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	102.84907		0.00000	102.83056			0.00	0	30,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.69299		0.00000	102.67153			0.00	0	50,000,000.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	102.31555		0.00000	102.29508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.66021		0.00000	101.63864			0.00	200,000,000	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.43051		0.00000	101.41167			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		101.53129		0.00000	101.51186			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		96.02546		0.00000	95.97809			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		130.64455		2.44000	130.57911			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.93571		0.00000	100.91631			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.24643		10.38000	101.21793			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.24643		10.38000	101.21793			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		103.12000		0.00000	103.12000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.62587		0.00000	100.60914			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.86455		0.00000	100.84083			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		105.49402		2.58000	105.44078			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		200.57099		2.59000	200.46977			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		106.06232		2.55000	106.00888			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.10656		0.00000	101.08805			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		199.69941		2.62000	199.59847			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.95931		0.00000	100.93366			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.33000		108.41723		2.29000	108.77378			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.59000		260.46334		2.59000	260.33190			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		270.67901		2.09000	270.54607			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000		256.11474		2.81000	255.98398			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		126.06135		2.53000	126.08369			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.86117		0.00000	100.84032			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		126.43751		2.06000	126.46190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		101.05591		0.00000	101.03405			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.31952		0.00000	101.29853			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.74690		0.00000	100.72575			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		105.62841		2.42000	105.57564			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.85132		104.97509	16.80869			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.13408		101.07593	19.08727			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.20451		100.44759	12.17482			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.49758		0.00000	101.47947			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.70832		100.76967	20.65781			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		113.73552		2.11000	113.67974			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.19000		109.86209		2.15000	110.22451			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44797		0.00000	98.44688			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.22000		109.55066		2.18000	109.91181			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.29907		0.00000	100.27583			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		337.70157		2.29000	337.53390			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.15407		0.00000	101.13805			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.70515		0.00000	100.68331			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.66618		0.00000	100.64558			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.63382		0.00000	100.61416			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.29216		0.00000	100.27107			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.15278		0.00000	100.13366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000	101.29499	0.00000	101.27370				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.81000	102.89063	5.85000	102.86513				0.00	0	1,610,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.78000	103.51150	6.82000	103.46301				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65000	102.58761	7.69000	102.48445				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.10500	103.10162	8.14500	102.96575				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29500	108.74565	8.32500	108.62011				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.83500	101.32376	8.87500	101.12967				0.00	0	926,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.01500	100.39655	9.06000	100.16118				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.62500	91.13177	9.67000	90.86582				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.74000	106.54941	9.79000	106.18355				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.01000	98.22578	10.06000	97.85968				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29500	96.55416	10.33000	96.26477				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.57000	77.92394	10.62000	77.54548				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.44872	0.00000	101.43104				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.50481	0.00000	101.48643				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.52723	0.00000	101.50857				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.58323	0.00000	101.56388				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.67288	0.00000	101.65241				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.74011	0.00000	101.71881				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.03136	0.00000	102.00644				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.35686	0.00000	100.33967				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.37560	0.00000	100.35752				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.39251	0.00000	100.37361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.39651		0.00000	100.37742			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.40780		0.00000	100.38817			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.42477		0.00000	100.40432			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.43890		0.00000	100.41778			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.50100		0.00000	100.47690			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.50666		0.00000	101.48620			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.25328		0.00000	101.23240			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.45500	101.60398		9.49500	101.48066			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.52384		0.00000	100.50747			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.81965		0.00000	99.80325			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.15283		0.00000	99.13653			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	100.78051		0.00000	100.76164			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.79746		0.00000	100.77817			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.83019		0.00000	100.81011			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.87079		0.00000	100.84973			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.92712		0.00000	100.90470			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	100.01878		0.00000	100.00003			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.35277		0.00000	101.33368			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.10437		0.00000	101.08427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	101.21419		0.00000	101.19595			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.35928		0.00000	101.34133			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.98123		0.00000	99.96253			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.42326		0.00000	100.40187			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.26999		0.00000	100.25182			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.17881		0.00000	100.16090			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.65567		0.00000	101.63397			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.12397		0.00000	101.09916			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.42373		0.00000	101.40497			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.94372		0.00000	99.92487			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.77192		0.00000	100.75173			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.78223		0.00000	100.76181			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.68984		0.00000	100.67341			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.47552		0.00000	100.45912			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	100.99863		0.00000	100.97795			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.14703	99.10532		8.18623	99.01379			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.04525	0.00000	101.02361				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.49969	104.41639	8.53886	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	101.10516	0.00000	101.08229				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.94987	104.41639	8.98900	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	101.17835	0.00000	101.15397				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	101.12507	0.00000	101.10394				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.24909	0.00000	101.22638				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.29461	0.00000	101.27108				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.47226	0.00000	100.45059				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.05917	9.89000	103.03169				0.00	0	1,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.38500	109.92984	8.42500	109.70840				0.00	0	6,142,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000	275.11162	1.88000	274.97808				0.00	0	24,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000	281.37000	1.88000	281.23345			5,264,000,000,000.00	2,800,000,000	8,067,000,000.00	
HWAY34	On 31/07/2034	Spot Bond	9.68500	99.47665	9.72500	99.11062				0.00	0	24,173,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.60500	100.11241	9.65000	99.69391				0.00	0	4,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	61.56389	100.00000	61.41475				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.98279	100.00000	15.94407				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	92.15769	100.00000	91.85353				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	42.83844	100.00000	42.73352				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.86676	100.00000	21.81321				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.12312	100.00000	14.08891				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.27764	100.00000	65.11599				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.58000		116.63793	1.54000	117.02743			7,873,298,000,000.00	4,983,100,000	60,984,221,400.00	
I2038	On 31/01/2038	Spot Bond	1.82000		121.33616	1.82000	121.27753			8,027,128,746,000.00	4,410,510,300	49,039,568,200.00	
I2046	On 31/03/2046	Spot Bond	1.92000		119.81802	1.92000	119.75986			3,662,784,000,000.00	1,907,700,000	71,255,100,000.00	
I2050	On 31/12/2050	Spot Bond	2.00000		126.77754	2.00000	126.71565			7,943,000,000,000.00	3,971,500,000	30,080,167,300.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		93.95000	0.00000	93.95000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.67000		104.43820	7.71000	104.38734				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.58545	0.00000	100.56748				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.79435	0.00000	101.77281				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.17000		104.38467	8.21000	104.29637				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.35500		107.52460	8.39500	107.36959				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.41890	0.00000	100.39967				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000		117.34515	4.60000	117.26427				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.99000		103.09219	8.03000	102.99051				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.66915	0.00000	100.65019				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.70813	0.00000	100.68808				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000		128.02353	1.45000	127.73514				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000		129.54836	2.13000	129.57309				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.70985	0.00000	101.69023				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.61514	0.00000	102.59386				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.47500		102.55912	8.51500	102.40705				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.31086	0.00000	100.29353				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	101.49763		0.00000	101.47883			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.49460		0.00000	100.47537			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.01500	100.04539		9.04500	99.91409			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.48500	93.37538		9.52500	93.19112			0.00	0	6,400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.25696		0.00000	100.23933			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.55500	97.46687		8.59500	97.31978			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.53500	101.20704		9.57500	101.00051			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.75662		0.00000	100.73781			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.77890		0.00000	100.75954			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.93000	101.27412		7.97000	101.17554			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.79500	100.55960		8.82500	100.43485			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.86211		0.00000	100.84070			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.51749		0.00000	100.49880			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.12500	103.66767		8.16500	103.54967			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.75500	104.57102		8.78500	104.43164			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.91500	105.25827		9.96000	104.95046			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.33129		0.00000	101.31090			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.86806		0.00000	100.84928			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00426		100.00000	0.00425			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.89829		0.00000	100.87966			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.93831		0.00000	100.91886			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.13500	97.32385		9.18000	97.09167			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.70412		5.00000	100.69053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.70412		5.00000	100.69053			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.78932		5.00000	101.77543			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.70412		5.00000	100.69053			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.95158		4.00000	100.94071			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		102.37151		0.00000	102.34574			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		102.29121		0.00000	102.26602			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		101.69629		0.00000	101.67027			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.76973		9.20000	107.74324			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.54458		0.00000	101.52115			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.54458		0.00000	101.52115			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.50217		0.00000	100.47915			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.22278		100.00000	7.20528			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.87683		0.00000	100.85826			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.57262		0.00000	100.55443			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.44958		0.00000	100.43144			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.67000		101.52392		9.71000	101.46904			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.19822		0.00000	100.18018			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		99.93128		0.00000	99.91412			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.24039		0.00000	100.21368			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.12692		100.00000	9.10481			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		98.63862		100.00000	98.38040			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		81.18000		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN427U	On 01/07/2014	Spot Bond	100.00000		95.95836	100.00000	95.71041				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		94.25498	100.00000	94.01576				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		96.12403	100.00000	96.80156				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		92.53842	100.00000	91.86296				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		88.00857	100.00000	87.39740				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		83.99483	100.00000	83.41952				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		94.41861	100.00000	93.69231				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		89.55883	100.00000	88.90511				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		85.31884	100.00000	84.70504				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.91924	5.90000	99.90311				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.69382	5.90000	99.67775				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.58148	5.90000	99.56546				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.46046	6.00000	99.44420				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.23332	6.00000	99.21714				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.99084	6.10000	98.97446				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.87633	6.10000	98.86000				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.64812	6.10000	98.63185				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.74760	0.00000	101.72125				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.17818		103.13600	11.21606	103.07073				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.17818		101.97994	11.21606	101.91541				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.78340	0.00000	101.76003				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.99988	0.00000	99.97319				0.00	4,600,000,000	2,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000	101.74755	0.00000	101.72466				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.19553	6.50000	101.17785				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.80231	0.00000	101.77855				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.35076	0.00000	101.33009				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310	0.00000	97.44310				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.62246	0.00000	101.60261				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.96450	0.00000	100.94589				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.63751	0.00000	101.61477				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.17606	0.00000	101.15640				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.78362	0.00000	102.76857				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.32419	0.00000	101.30675				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.31356	0.00000	101.29626				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93319				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.85806	0.00000	100.84118				0.00	800,000,000	400,000,000.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.54489	0.00000	100.52757				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.42794	0.00000	100.41067				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.38612	0.00000	100.36839				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.38166	0.00000	100.36413				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.15135	0.00000	100.13451				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.31486	0.00000	101.29863				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.89644	0.00000	100.87915				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.50012	0.00000	100.48288				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.16274	0.00000	100.14466				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.75068	0.00000	101.72382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond	0.00000		100.22288		0.00000	100.20553			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.56014		0.00000	100.54082			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		97.33769		0.00000	97.32041			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		97.85523	100.00000	100.00000	97.59358			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		92.40506	100.00000	100.00000	92.17172			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		93.83033	100.00000	100.00000	93.58974			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.11653		0.00000	101.09658			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.13973		0.00000	101.11937			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.15524		0.00000	101.13460			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.68000		101.67091	8.72000	101.54816				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.85764		0.00000	100.84115			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.68500		98.95780	9.73000	98.71114				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.87147		0.00000	101.84919			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.95500		104.25316	8.99500	104.11452				0.00	0	2,700,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.26741		0.00000	101.24724			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.25297		0.00000	101.23209			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.73649		0.00000	100.71545			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.37164		0.00000	100.34663			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.81579		0.00000	101.79200			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.85000		106.55664	8.89000	106.49202				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.61451		0.00000	103.69829			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.08710		0.00000	100.06527			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		120.29564	3.22000	120.31415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.66000	135.91334		3.66000	135.84090			0.00	0	50,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.55596		0.00000	101.53130			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.35505		0.00000	101.33209			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.24397		0.00000	101.22044			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.95705		0.00000	99.93559			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.68350		0.00000	101.65991			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.58000	96.42589		3.54000	96.73416			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.58000	102.18860		3.54000	102.34767			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.97726		0.00000	99.95466			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.64843		0.00000	100.62417			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	99.93128		0.00000	99.91412			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.58500	111.33234		10.61500	111.20162			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.06748		0.00000	101.04102			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	135.91334		3.66000	135.84090			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	99.45504		100.00000	99.18479			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	95.46749		100.00000	95.22207			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	92.40506		100.00000	99.20000			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	96.07042		100.00000	95.34262			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	91.19728		100.00000	90.54119			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	82.85204		100.00000	82.29223			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	96.77420		100.00000	97.44000			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	87.00000		100.00000	86.48521			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.23886		0.00000	100.22028			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.96073		0.00000	100.94268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.31163		0.00000	100.29426			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	5.90000	99.88698		5.90000	99.87085			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	5.90000	99.54944		5.90000	99.53342			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond	6.00000	99.42795		6.00000	99.41170			0.00	0	0.00
IVA429		On 17/07/2014	Spot Bond	6.00000	99.31432		6.00000	99.29811			0.00	0	0.00
IVA432		On 07/08/2014	Spot Bond	6.10000	98.95809		6.10000	98.94173			0.00	0	0.00
IVA436		On 04/09/2014	Spot Bond	6.10000	98.50196		6.10000	98.48575			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.62024		0.00000	100.59855			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.85000		0.00000	100.82943			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.25784		0.00000	101.23909			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	101.26526		0.00000	101.24391			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.55448		0.00000	100.53679			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.39091		0.00000	100.37209			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.40730		0.00000	100.38565			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.15927		0.00000	100.13916			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	101.13982		0.00000	101.11946			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	101.14758		0.00000	101.12708			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.16310		0.00000	101.14232			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.09327		0.00000	101.07373			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.99198		0.00000	100.97143			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.84387		0.00000	100.82342			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	99.82721		0.00000	101.65026			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.50865		0.00000	100.48887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	100.27478	0.00000	100.25625				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.27195	0.00000	100.25361				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.39590	0.00000	101.37308				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.09233	0.00000	101.07435				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.91273	0.00000	100.89299				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.75272	0.00000	100.73446				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.17601	0.00000	100.15087				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.12475	100.00000	57.98394				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.85483	0.00000	100.83362				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.22072	100.00000	61.07078				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.64725	0.00000	101.62716				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.01392	100.00000	21.96059				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.19255	0.00000	101.17085				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	84.98845	100.00000	84.79263				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.60104	100.00000	83.41443				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	60.12149	100.00000	59.97425				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	68.72872	100.00000	68.59833				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	59.57054	100.00000	59.42624				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.28584	100.00000	65.12769				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	84.40367	100.00000	84.14634				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.18767	0.00000	102.16422				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.96795	0.00000	100.94273				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.73000	138.71407	8.78000	138.19100				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.86052	0.00000	101.84141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000	101.59327	0.00000	101.57244				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.26163	0.00000	100.24128				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.26637	0.00000	100.24879				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.82663	0.00000	100.80610				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.05500	98.70869	9.09500	98.57867				0.00	0	1,441,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.20500	96.45969	9.24500	96.31353				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.63500	100.76104	9.67500	100.55434				0.00	0	32,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.91522	0.00000	99.88701				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.67000	99.95492	10.71000	99.87191				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.90711	0.00000	99.87623				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.34176	0.00000	100.32159				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.36432	0.00000	100.34282				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.39134	0.00000	100.36823				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.96633	0.00000	100.94922				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.75181	0.00000	98.74862				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.82952	0.00000	97.81216				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.21112	0.00000	99.19502				0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.75244	0.00000	98.73624				0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386			2,580,000,000,000,000.00	25,800,000,000	25,800,000,000.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000	70.50954	100.00000	70.37577				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	84.98845	100.00000	84.79263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.71826		0.00000	101.70081			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	63.69029		100.00000	63.53600			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	86.71329		100.00000	86.11111			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263		1,850,000,000,000,000.00	18,500,000,000	18,500,000,000.00	
MAQ25U	On 09/07/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	9.85792		100.00000	9.81123			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.30969		0.00000	101.29157			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.03641		0.00000	101.01727			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.90013		0.00000	101.88055			0.00	200,000,000	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.37332		0.00000	102.35214			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.66501		0.00000	101.64528			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	99.99999		0.00000	99.98420			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.28902		0.00000	100.27210			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.49513		0.00000	100.47780			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.62161		0.00000	100.60300			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.95959		0.00000	100.94210			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.95535		0.00000	100.93696			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	58.44147		100.00000	58.29989			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.46241		100.00000	25.40073			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	62.16408		100.00000	62.01349			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.93500	101.72374		8.96500	101.58311			0.00	0	139,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond		8.82500	101.65221		8.85500	101.51169			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.93917		0.00000	99.91884			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.94368		0.00000	99.92483			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.06215		0.00000	101.04316			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	101.09974		0.00000	101.08067			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	101.10759		0.00000	101.08838			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.14680		0.00000	101.12693			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.79820		0.00000	102.77722			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.94121		0.00000	102.91923			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.29000	102.15042		8.33000	102.04443			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.00500	105.24523		9.03500	105.10838			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.81000	105.35057		9.85500	105.08480			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.46500	101.26036		6.50500	101.22241			0.00	0	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.51599		0.00000	101.49747			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.57204		0.00000	101.55282			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.83500	103.86387		9.87500	103.67144			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.68500	102.95343		7.72500	102.88452			0.00	0	4,991,100,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.22540		0.00000	100.20473			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.21500	99.13862		9.25500	99.01291			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.86870		0.00000	99.84960			0.00	12,500,000,000	5,000,000,000.00
MMIG02	On 17/03/2026	Spot Bond		9.68500	104.15036		9.73000	103.90142			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.42177		100.00000	10.71141			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.21648		0.00000	100.19663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.91500	99.12548		8.95500	99.00005			0.00	0	129,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.95000	104.53268		5.99000	104.51185			0.00	0	2,850,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.77000	105.44662		7.81000	105.38267			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.85500	107.50832		8.89500	107.37412			0.00	0	526,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.28811		100.89771	6.27276			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.37202		100.61875	6.35649			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.51738		0.00000	100.49801			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.52465		0.00000	100.50500			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.52813		0.00000	100.50835			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.57211		0.00000	100.55069			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.62312		0.00000	100.59981			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.40336		100.00000	0.40238			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.40336		100.00000	0.40238			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.28000	94.60409		9.32500	94.33166			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.62000	101.21527		7.66000	101.11782			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.35500	98.23341		9.39500	98.02085			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.02346		0.00000	101.00645			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.13500	103.30730		9.18000	103.05699			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.46140		0.00000	100.44270			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.61500	102.88469		9.66000	102.57632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.72779	0.00000	101.70861				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.55082	0.00000	100.53246				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.43299	0.00000	101.41339				0.00	0	3,000,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.83083	0.00000	100.81246				0.00	0	1,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.40269	0.00000	100.38454				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.41659	0.00000	101.39817				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.37000		106.24126	7.41000	106.17145				0.00	0	666,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.47607	0.00000	103.45279				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.83500		113.39431	8.86500	113.23566				0.00	0	448,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.90500		34.10002	10.95500	33.93096				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.57000		103.07842	7.81000	102.85814				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.01193	0.00000	100.99098				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.06501	0.00000	101.04296				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.92000		104.34137	8.16000	103.92067				0.00	0	447,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.49596	0.00000	101.47634				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.14991	0.00000	101.13129				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		102.69936	0.00000	102.67932				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.35975	0.00000	101.33813				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.19275	0.00000	101.17106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.16791	0.00000	100.14672				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.05836	0.00000	90.03988				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.15869	0.00000	100.13859				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	100.93696	0.00000	100.91626				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.01806	0.00000	100.99557				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.86091	0.00000	100.84005				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.25605	0.00000	101.23362				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.29960	0.00000	86.28049				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.53660	0.00000	101.51847				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.54941	0.00000	100.52805				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.80838	0.00000	101.62474				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.81917	0.00000	101.53620				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.27801	0.00000	101.25700				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.82576	0.00000	101.48194				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.41563	0.00000	101.39698				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.41457	0.00000	101.39594				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.77995	0.00000	100.76056				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.64303	0.00000	101.62138				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.07500	105.92852	10.12500	105.58675				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.63241	0.00000	101.61090				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.11000	104.70015	10.16000	104.35232				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.64303	0.00000	101.62138				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.46878	0.00000	101.44943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.07655	0.00000	100.05740				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.62000	104.66907	8.66000	104.59697				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.06013	0.00000	101.03671				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.20205	0.00000	100.17956				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.21500	103.45709	10.24500	103.24358				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.32342	0.00000	101.30042				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.08764	0.00000	101.07031				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.30500	110.02085	12.34500	109.84341				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.20106	0.00000	110.16790				0.00	40,000,000,000	10,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.15148	0.00000	100.04761				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	164.39381	2.10000	164.31319				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.88500	105.67948	8.92500	105.46588				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00002	0.00000	99.98367				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	99.93101	0.00000	99.91378				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.51500	104.56924	9.55500	104.35771				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.36892	0.00000	100.34929				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.58856	0.00000	100.57049				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.34842	0.00000	100.32988				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.36128	0.00000	100.34206				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.35359	0.00000	100.33478				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.71500	105.48796	9.75500	105.23364				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.36134	0.00000	100.34212				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.36897	0.00000	100.34935				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.36385	0.00000	100.34449				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.91500	104.53972	9.95500	104.32915				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.37930	0.00000	100.35914				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.37410	0.00000	100.35420				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.37666	0.00000	100.35663				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.47110	0.00000	100.44607				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.44001	0.00000	100.41662				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.38435	0.00000	100.36391				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.69500	113.27261	8.72500	113.12828				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.08500	119.64534	9.13000	119.32555				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	170.42105	1.99500	170.33797				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45000	122.17024	9.50000	121.68875				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.89730	0.00000	100.87653				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.80118	0.00000	100.78128				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.55154	0.00000	101.53303				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.57277	0.00000	101.55215				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.27136	0.00000	100.25176				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.28077	0.00000	100.26049				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.30255	0.00000	100.27904				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.25992	0.00000	100.23097				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.12657	100.00000	16.08750				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	41.89420	100.00000	41.79160				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.90000	103.67441	6.94000	103.60229				0.00	0	106,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.82511	100.00000	14.78920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	98.91000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	64.95755		100.00000	64.79846			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.51011		0.00000	100.49101			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.79459		0.00000	100.77624			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.07225		0.00000	100.05418			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.07348		0.00000	100.05510			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.16219		0.00000	100.14597			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.93885		0.00000	101.91858			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.68251		0.00000	101.66256			0.00	0	1,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	99.88502		0.00000	101.61896			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	101.46499		0.00000	101.44640			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	101.44067		0.00000	101.42240			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	99.86994		0.00000	101.64421			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	101.52024		0.00000	101.50095			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	101.46940		0.00000	101.45077			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	99.86279		0.00000	101.73153			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	101.58653		0.00000	101.56640			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	101.52245		0.00000	101.50313			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	99.85489		0.00000	101.82802			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	101.66386		0.00000	101.64275			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	101.58432		0.00000	101.56422			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.78704		0.00000	100.76797			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.80982		0.00000	100.79020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.82007	0.00000	100.80020			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.84284	0.00000	100.82243			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.94068	0.00000	100.91792			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.96342	0.00000	100.94011			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.88465	0.00000	100.86269			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.67000	104.89073	6.71000	104.86084			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.32000	98.34818	6.36000	98.32105			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.15000	39.80924	8.20000	39.58062			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.67000	111.31111	6.71000	111.24054		3,227,789,666,289,000.00	83,926,486,700	06,359,559,700.00	
R158		On 15/09/2015	Spot Bond	6.67000	111.31111	6.71000	111.24054			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.57000	92.15638	6.61000	92.09502			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.67000	117.29663	6.71000	117.18531			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.50000	86.52015	6.54000	86.42921			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.33000	121.60789	8.38000	121.15348		8,827,818,634,530,000.00	59,762,141,000	96,235,349,900.00	
R187P		On 21/12/2026	Spot Bond	8.07000	37.10863	8.12000	36.87779			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.99000	34.64459	8.04000	34.41252			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.59000	281.91294	1.59000	281.77862		17,318,728,698,000.00	10,892,282,200	28,975,108,400.00	
R201		On 21/12/2014	Spot Bond	5.95000	105.54738	5.99000	105.50938		54,740,000,000,000.00	9,200,000,000	69,893,318,300.00	
R202		On 07/12/2033	Spot Bond	1.79000	226.05397	1.79000	225.94502		37,804,937,114,000.00	21,120,076,600	58,388,217,100.00	
R2023		On 28/02/2023	Spot Bond	8.21500	99.27297	8.26000	98.98027		3,620,003,886,969,500.00	40,657,807,300	08,492,199,900.00	
R203		On 15/09/2017	Spot Bond	7.35500	104.48731	7.39500	104.35070		2,545,874,317,327,000.00	46,141,987,400	15,281,077,400.00	
R2030		On 31/01/2030	Spot Bond	8.84500	95.76938	8.88500	95.42900		1,926,706,350,000,000.00	17,830,000,000	28,628,247,200.00	
R2037		On 31/01/2037	Spot Bond	9.09000	97.41003	9.14500	96.88759		913,632,433,074,000.00	00,509,618,600	27,898,118,600.00	
R204		On 21/12/2018	Spot Bond	7.58500	105.32032	7.61500	105.18447		1,224,549,576,296,500.00	61,443,582,900	32,964,572,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.20000	97.74521		9.24000	97.32603			858,221,071,720,000.00	93,284,899,100	98,765,186,100.00
R207	On 15/01/2020	Spot Bond		7.83500	100.30303		7.87500	100.10620			2,421,529,509,563,500.00	09,065,668,100	38,984,268,100.00
R208	On 31/03/2021	Spot Bond		7.98500	94.90463		8.03000	94.66098			2,011,615,774,251,500.00	51,924,329,900	92,733,715,900.00
R209	On 31/03/2036	Spot Bond		9.03500	74.85921		9.08000	74.50574			1,967,190,854,479,500.00	17,730,033,700	44,789,604,400.00
R210	On 31/03/2028	Spot Bond		1.76000	169.32512		1.76000	169.24366			67,855,864,560,000.00	38,554,468,500	30,218,812,100.00
R211	On 31/01/2017	Spot Bond		0.68000	130.56531		0.75000	130.27390			3,002,552,512,000.00	4,415,518,400	73,709,018,400.00
R212	On 31/01/2022	Spot Bond		1.57000	134.96658		1.56000	134.99492			64,101,628,282,000.00	40,829,062,600	75,469,562,600.00
R213	On 28/02/2031	Spot Bond		8.87500	85.73966		8.91000	85.45401			4,215,769,322,587,500.00	75,016,261,700	01,515,383,700.00
R214	On 28/02/2041	Spot Bond		9.14500	75.51208		9.19500	75.10845			5,110,239,773,284,500.00	58,801,506,100	29,060,906,100.00
R226C	On 15/09/2014	Spot Bond		5.92000	98.45111		5.96000	98.42498			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.73000	95.07124		6.77000	95.02596			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.57000	92.15638		6.61000	92.09502			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.49000	89.34732		6.53000	89.27071			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.50000	86.52015		6.54000	86.42921			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.00500	99.81935		6.04500	99.80165			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.95500	96.93654		5.99500	96.90085			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.64000	93.49188		6.68000	93.43774			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.51000	90.66214		6.55000	90.59237			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.49000	87.83865		6.53000	87.75410			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.55000	84.95288		6.59000	84.85456			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.33000	80.40115		7.37000	80.29125			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.38000	77.42670		7.42000	77.30586			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.59000	74.06463		7.62000	73.96321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.57000	71.41896	7.60000	71.31089			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.55000	68.88108	7.58000	68.76694			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.54000	66.41079	7.57000	66.29117			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.79500	63.05728	7.83500	62.89779			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.77500	60.76816	7.81500	60.60281			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.90500	57.98202	7.95000	57.79347			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.87500	55.89878	7.92000	55.70496			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.84500	53.90595	7.89000	53.70744			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.81500	51.99920	7.86000	51.79650			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.77500	50.21802	7.82000	50.01146			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.73500	48.51657	7.78000	48.30655			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.27000	44.36107	8.32000	44.13808			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.23000	42.77225	8.28000	42.54704			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.19000	41.25622	8.24000	41.02914			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.15000	39.80924	8.20000	39.58062			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.11000	38.42782	8.16000	38.19795			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.07000	37.10863	8.12000	36.87779			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.03000	35.84854	8.08000	35.61697			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.99000	34.64459	8.04000	34.41252			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.44672	0.00000	101.42043			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.35023	0.00000	100.32671			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.45759	0.00000	101.43158			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.31267	0.00000	101.28802			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.65677	100.00000	16.61642			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.16911	100.00000	6.15400				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		20.91993	100.00000	20.86924				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.38960	0.00000	101.36838				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.98098	0.00000	99.96200				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		102.26384	0.00000	102.24480				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		101.99667	0.00000	101.97884				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.36801	0.00000	101.34990				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.37827	0.00000	100.36182				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.98565	0.00000	100.96527				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.41929	0.00000	100.39912				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.12866	0.00000	101.10780				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.73687	0.00000	100.71600				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.01846	0.00000	99.99988				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		101.14891	0.00000	101.13102				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.97846	0.00000	100.95819				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.25888	0.00000	100.23874				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.01926	0.00000	100.00000				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.78592	0.00000	100.75743				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		102.04039	0.00000	102.00904				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		101.19353	0.00000	101.16074				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		101.07106	0.00000	101.04164				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	101.07106		0.00000	101.04164			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.20482		0.00000	102.17414			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.46022		0.00000	102.42605			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.99987		0.00000	99.97318			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.57403		12.35000	106.53875			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.02212		0.00000	100.00003			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.47657		100.00000	13.44392			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.97934			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.45900		0.00000	100.43705			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.14682		0.00000	101.12471			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.07827		0.00000	101.05594			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.36214		0.00000	100.33780			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.31202		100.00000	2.30648			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.70241		100.00000	15.66396			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.16424		100.00000	23.10812			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.82343		100.00000	13.77295			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.12436		100.00000	23.06834			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.91297		0.00000	100.87081			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.75672		0.00000	101.71318			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.28500	104.76000		9.33000	104.50459			0.00	0	780,500,000.00
RW23	On 10/12/2023	Spot Bond	9.46500	100.27795		9.51000	99.97448			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500	101.66320		10.06000	101.36854			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.48884		0.00000	96.58480			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92000	106.84509		7.96000	106.73129			0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.32985	0.00000	100.30767				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.40500	100.97372	9.44500	100.83154				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.02329	0.00000	101.00163				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.85694	0.00000	99.83612				0.00	500,000,000	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.89589	0.00000	100.87367				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.04633	0.00000	101.02371				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.02747	0.00000	101.00527				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.67000	102.20751	7.81000	102.05808				0.00	0	1,043,500,000.00
SBK9	On 10/04/2018	Spot Bond	9.18500	98.88996	9.21500	98.77197				0.00	0	375,800,000.00
SBN27	On 15/09/2015	Spot Bond	8.13000	109.48533	8.17000	109.41212				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.99000	109.65849	8.03000	109.58552				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.92000	109.74521	7.96000	109.67237				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.75500	100.52125	8.79500	100.38726				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.06500	109.56568	8.10500	109.49258				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.03000	109.60897	8.07000	109.53594				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.87089	0.00000	99.85209				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.91140	0.00000	101.88637				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.40326	0.00000	101.38033				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.40500	103.30701	8.44500	103.17012			12,859,650,000,000.00	1,530,000,000	1,530,000,000.00	
SBS15	On 26/04/2016	Spot Bond	0.00000	101.20147	0.00000	101.18226				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.54902	0.00000	101.52871				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.65601	0.00000	105.62984				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.13500	110.05642	9.18000	109.79198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	9.98000	101.17721		10.03000	100.80577			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.57168		0.00000	100.54945			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.83547		0.00000	100.81786			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.55847		0.00000	100.53853			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.34868		0.00000	103.32628			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68500	101.13404		8.71500	100.99143			0.00	0	2,613,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.03281		100.00000	11.00812			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.75500	105.36696		9.80000	105.05713			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.06706		0.00000	101.04856			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.00000	103.95519		8.00000	103.93279			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.03000	94.35500		9.08000	93.98695			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	100.00000	1.33213		100.00000	1.33002			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.00000	103.95519		8.00000	103.93279			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.68500	94.91650		9.73000	94.66636			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.72000	111.81402		7.76000	111.71176			0.00	0	323,100,000.00
SBSI11	On 07/12/2023	Spot Bond	2.12000	270.05273		2.12000	269.91990			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	128.20289		1.39500	127.91422			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.15679		0.00000	106.19373			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.03757		100.00000	12.46107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		10.60799		100.00000	10.58229			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000		126.18263		2.02000	125.89713			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.19553		6.50000	101.17785			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.83073		0.00000	99.80937			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.44776		0.00000	101.42571			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.11083		0.00000	103.08749			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.38500		102.25679		9.42500	102.12799			0.00	0	275,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.85664		0.00000	100.83597			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.22821		0.00000	101.20774			0.00	0	250,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.47649		0.00000	101.45599			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.41072		0.00000	101.39221			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.65928		0.00000	100.64166			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.15742		100.00000	14.12312			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.96197		0.00000	99.94293			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		56.69013		100.00000	56.51314			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97000		106.32616		8.01000	106.22269			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500		101.08780		9.21500	100.96144			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.70500		100.65959		8.74500	100.52552			0.00	0	2,163,100,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.41498		0.00000	100.39589			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.39643		0.00000	100.37639			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.73002		0.00000	100.71108			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.39919		0.00000	100.37902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000	100.85109	0.00000	100.82995				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.45500	106.49916	8.49500	106.39995				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.16922	0.00000	101.14971				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.53790	0.00000	101.51892				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.09618	0.00000	101.07594				0.00	0	1,000,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.53500	94.69302	9.58000	94.47888				0.00	0	2,919,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.17112	0.00000	100.14953				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.64398	0.00000	101.62140				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.96819	0.00000	100.94680				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.59300	87.31701	9.63800	87.09341				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.65500	87.03995	9.70000	86.81709				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.19500	104.90119	7.23500	104.86007				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.09500	94.95683	9.13500	94.76969				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.84016	0.00000	99.81977				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.53500	101.13177	8.57500	100.99737				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.33000	108.41723	2.29000	108.77378				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.53500	101.68424	8.56500	101.55125				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.72178	0.00000	100.70424				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.28692	0.00000	100.26077				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000	110.16904	9.80000	109.77009				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.15131	0.00000	100.13212				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.78827	0.00000	99.68991				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.84890	0.00000	99.82958				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.10500	77.01878	10.14000	76.77182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond		0.00000	101.01033		0.00000	100.98940			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.22746		0.00000	99.20664			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.40817		0.00000	100.38866			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.93559		0.00000	99.91949			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.82104		0.00000	99.80477			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.80456		0.00000	99.78828			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	99.26196		0.00000	99.24556			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93491			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond		0.00000	99.93496		0.00000	99.91870			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond		0.00000	99.88551		0.00000	99.86916			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	98.91744		0.00000	98.90104			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond		0.00000	99.88550		0.00000	99.86914			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond		0.00000	99.82057		0.00000	99.80426			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	98.80430		0.00000	98.78792			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond		0.00000	99.77103		0.00000	99.75467			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	98.78772		0.00000	98.77133			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond		0.00000	99.80364		0.00000	99.78728			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond		0.00000	99.72239		0.00000	99.70606			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	98.73878		0.00000	98.72240			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond		0.00000	99.72266		0.00000	99.70634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1100	On 27/06/2014	Spot Bond	0.00000	99.65882		0.00000	99.64258			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.67035		0.00000	98.65394			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.60754		0.00000	99.59119			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.62097		0.00000	98.60455			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.50238		0.00000	99.50110			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		4,020,000,000,000,000.00	40,200,000,000	20,100,000,000.00	
SY1106	On 09/07/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.13000	108.98421		7.17000	108.91179			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000	102.21454		8.98000	101.83825			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	96.15469		100.00000	95.91490			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	90.28246		100.00000	90.06226			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.87048		100.00000	26.80539			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.89245		0.00000	100.87399			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.70844		0.00000	100.68988			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.30441		0.00000	100.28746			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.15211		0.00000	100.13281			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.28514		0.00000	100.26832			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.83070		0.00000	101.44217			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.82127		0.00000	101.51968			0.00	0	500,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.80902		0.00000	99.79310			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.56266		0.00000	97.54513			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.05575		0.00000	97.03822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.76439	0.00000	100.74587				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.92000		104.68329	7.96000	104.58284				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.86840	0.00000	100.84881				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.89265	0.00000	100.87251				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.08055	7.83000	103.05868				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.85506	0.00000	100.83576				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.88538	0.00000	100.86540				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.62953	0.00000	102.60775				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.85506	0.00000	100.83576				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.88538	0.00000	100.86540				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.81792	7.16000	102.79794				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.94477	0.00000	100.92344				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.93991	0.00000	100.91871				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.05607	0.00000	101.03223				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.04035	0.00000	101.01687				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.51337	0.00000	101.47911				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.45942	0.00000	101.42640				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.85385	0.00000	100.83458				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.89265	0.00000	100.87251				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.43306	8.73000	103.40865				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.85021	0.00000	100.83102				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.88538	0.00000	100.86540				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.05500		100.34622	9.08500	100.22246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.98684		0.00000	100.96779			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.03684		0.00000	101.01683			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.94718		0.00000	100.92581			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.93386		0.00000	100.91279			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.08823		0.00000	101.06723			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.05365		0.00000	101.02986			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.04882		0.00000	101.02514			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.17949		0.00000	101.15673			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.42942		0.00000	101.39708			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.43422		0.00000	101.40177			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.65501		0.00000	101.62303			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.97912		0.00000	100.95888			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.57863		101.06155	6.56237			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.85021		0.00000	100.83102			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.16154		0.00000	101.14352			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.95929		0.00000	100.93765			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.00771		0.00000	100.98495			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.51817		0.00000	101.48379			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.34639		0.00000	101.32729			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.95913		0.00000	100.93930			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.97245		0.00000	100.95235			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.95913		0.00000	100.93930			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.97245		0.00000	100.95235			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.97912		0.00000	100.95888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.95113		0.00000	100.93146			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.97245		0.00000	100.95235			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.04574		0.00000	101.02413			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.04574		0.00000	101.02413			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.04574		0.00000	101.02413			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.15226		0.00000	101.12846			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.17888		0.00000	101.15453			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.14561		0.00000	101.12194			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.67697		0.00000	101.64233			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.71011		0.00000	101.67478			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.69685		0.00000	101.66180			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.17000	104.46886		8.46000	104.19610			163,400,000,000.00	20,000,000	1,483,500,000.00
TL20	On 22/02/2020	Spot Bond	9.98500	84.96657		10.02500	84.79531			35,277,005,000,000.00	3,533,000,000	2,500,000,000.00
TN17	On 14/11/2017	Spot Bond	8.19500	103.76437		8.23500	103.62199			0.00	0	4,160,800,000.00
TN20	On 17/09/2020	Spot Bond	9.23500	108.31599		9.28000	108.07102			15,220,203,500.00	1,648,100	28,481,048,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.77953		100.00000	0.77707			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46500	109.20202		9.51000	108.88369			0.00	0	10,329,320,000.00
TN25	On 19/08/2025	Spot Bond	9.55000	102.54738		9.60000	102.18306			477,500,000,000.00	50,000,000	24,830,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58000	95.56255		9.63000	95.17933			15,788,798,000.00	1,648,100	2,848,500,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.64731		0.00000	100.63035			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.43300		0.00000	101.41290			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.54992		0.00000	100.53094			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.51565		0.00000	100.49560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.52906		0.00000	100.50849			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.53038		0.00000	100.50976			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.59625		0.00000	100.57308			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.73275		0.00000	100.70429			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.37046		0.00000	101.35244			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.21506		0.00000	101.19573			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.24124		0.00000	101.22149			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.90816		0.00000	100.89004			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.97093		0.00000	100.95156			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701		10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010		9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040		100.00000	10.24304			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.01895		100.00000	6.23893			0.00	0	13,500,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.02013		100.00000	6.63642			0.00	0	26,600,000,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.02078		100.00000	6.74069			0.00	0	9,300,000,000.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.02092		100.00000	6.90140			0.00	0	3,900,000,000.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.02458		100.00000	8.13801			0.00	0	7,600,000,000.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.03259		100.00000	10.87621			0.00	0	8,600,000,000.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.13184		0.00000	98.11601			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.44045		0.00000	97.42445			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.25034		0.00000	97.23454			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.90889		0.00000	99.89371			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.25559		0.00000	99.24009			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.20073		0.00000	96.18421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP157	On 07/08/2014	Spot Bond		0.00000	98.93725		0.00000	98.92011			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	95.32334		0.00000	95.30418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	98.71350		0.00000	98.69657			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	94.86968		0.00000	94.85489			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	94.92916		0.00000	94.91051			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	98.22159		0.00000	98.20449			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.75882		0.00000	94.74050			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	94.53234		0.00000	94.51412			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.75434		0.00000	97.73733			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	94.30869		0.00000	94.29056			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	93.61811		0.00000	93.60019			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.37848		100.00000	12.34850			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.37225		0.00000	100.35527			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.93328		0.00000	100.91662			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.87414		0.00000	100.85764			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.86662		0.00000	100.84995			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.83849		0.00000	100.82172			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.72871		0.00000	100.71215			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.36586		0.00000	100.34923			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.18293		0.00000	100.16630			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond		100.00000	89.90148		100.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.97489		0.00000	100.95615			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.20584		0.00000	100.18712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.87517	0.00000	100.85834		0.00		0	0.00	
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.18384	0.00000	100.16712		0.00		0	0.00	
UG21	On 02/03/2021	Spot Bond	9.38500	109.32931	9.43000	109.07229		0.00		0	0.00	
UTR042	On 19/04/2016	Spot Bond	0.00000	101.07851	0.00000	101.05619		0.00		0	0.00	
UTR043	On 06/04/2015	Spot Bond	0.00000	101.52880	0.00000	101.50449		0.00		0	0.00	
UTR40	On 10/09/2017	Spot Bond	9.69500	103.78027	9.73500	103.64330		0.00		0	0.00	
VKC03	On 26/09/2014	Spot Bond	0.00000	101.22153	0.00000	101.20385		0.00		0	0.00	
VKC04	On 27/03/2015	Spot Bond	0.00000	101.29652	0.00000	101.27736		0.00		0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.63951	0.00000	100.61973		0.00		0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.66081	0.00000	100.64037		0.00		0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.66177	0.00000	100.64131		0.00		0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	101.42774	0.00000	101.40679		0.00		0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	101.46821	0.00000	101.44670		0.00		0	0.00	
WS04	On 30/05/2016	Spot Bond	7.03000	110.26980	7.07000	110.17194		0.00		0	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.16000	241.65158	1.23000	240.90669		0.00		0	0.00	
WSP1	On 28/05/2015	Spot Bond	6.99000	102.15698	7.03000	102.10057		0.00		0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.85500	103.28897	7.89500	103.16138		0.00		0	10,900,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.14000	103.76763	8.17000	103.62204		0.00		0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.46000	102.80096	8.50000	102.59070		0.00		0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.52500	102.76845	8.57000	102.50905		0.00		0	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.62000	93.35822	6.66000	93.30320		0.00		0	0.00	
Z019	On 30/06/2014	Spot Bond	5.98500	99.67313	6.02500	99.65455		0.00		0	0.00	
Z020	On 19/10/2015	Spot Bond	6.55000	91.62019	6.59000	91.55580		0.00		0	0.00	
Z025	On 30/11/2014	Spot Bond	5.96500	97.25049	6.00500	97.21701		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.62000	93.34143		6.66000	93.28632			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.53000	67.56488		7.56000	67.44775			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.91386		100.00000	38.84004			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.59760		100.00000	20.55852			0.00	0	0.00
Total for j-Bonds :										59,361,986,981,861,500.00	14,690,173,600	12 916 489 900.00
Grand Total:										59,361,987,949,003,900.00	14,690,264,666	12 920 323 088.00