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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 19/03/2014	Any day expiry		10.73160	10.73160		10.74340	10.74340		14.82	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry		10.74060	10.74060		10.75320	10.75320		13.61	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.06	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	641.11510	0.64112	653.94450	0.65394	641.115	16.62	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	35.95270	0.03595	45.24080	0.04524	35.953	14.89	0.00	0	2,000.00
\$ / R	On 27/03/2014	Any day expiry		10.74140	10.74140		10.75490	10.75490		13.75	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	127.62170	0.12762	126.22640	0.12623	127.622	14.15	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	0.28580	0.00029	0.43980	0.00044	0.286	20.50	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry		10.74810	10.74810		10.70100	10.70100		13.49	0.00	0	0.00
\$ / R	On 31/03/2014	Any day expiry	10.70	Call	135.20720	0.13521	0.00000	0.00000	135.207	13.56	55,000.00	500	500.00
\$ / R	On 31/03/2014	Any day expiry	11.00	Call	37.04810	0.03705	0.00000	0.00000	37.048	15.21	6,000.00	500	500.00
\$ / R	On 02/04/2014	Any day expiry		10.75140	10.75140		10.76490	10.76490		13.69	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	157.27220	0.15727	169.77250	0.16977	157.272	13.63	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	135.01450	0.13501	146.88120	0.14688	135.015	13.67	0.00	0	400.00
\$ / R	On 25/04/2014	Any day expiry		10.78990	10.78990		10.80330	10.80330		13.87	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00120	0.00000	0.01680	0.00002	0.001	19.06	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	856.67740	0.85668	869.82810	0.86983	856.677	14.14	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	197.84290	0.19784	192.78130	0.19278	197.843	13.87	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 25/04/2014	Any day expiry	12.00	Call	14.07230	0.01407	15.34940	0.01535	14.072	19.68	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.84230	10.84230	10.85560	10.85560		13.92	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.84400	10.84400	10.85730	10.85730		13.95	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.14310	0.00014	0.15190	0.00015	0.143	19.04	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	740.81500	0.74082	753.85190	0.75385	740.815	13.20	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.84580	10.84580	10.85900	10.85900		13.97	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	242.13250	0.24213	237.31540	0.23732	242.133	13.89	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	37.99880	0.03800	39.91500	0.03991	37.999	19.39	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.87360	10.87360	10.88660	10.88660		14.20	383,011,686.40	35,224	1,443,707.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.81260	0.00081	0.81260	0.00081	0.813	17.32	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.15360	0.00115	1.15570	0.00116	1.154	16.81	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.22030	0.00122	1.22300	0.00122	1.220	16.75	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	15.89030	0.01589	16.04050	0.01604	15.890	13.89	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	17.16940	0.01717	17.32850	0.01733	17.169	13.80	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	18.07630	0.01808	18.24180	0.01824	18.076	13.74	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	30.66960	0.03067	30.58250	0.03058	30.670	13.56	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	33.52880	0.03353	33.37430	0.03337	33.529	13.53	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	34.53060	0.03453	34.35130	0.03435	34.531	13.52	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	48.63660	0.04864	48.08960	0.04809	48.637	13.39	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	51.39530	0.05140	50.77370	0.05077	51.395	13.37	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	131.80290	0.13180	129.23170	0.12923	131.803	13.45	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	157.19050	0.15719	154.12210	0.15412	157.190	13.58	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	181.19020	0.18119	177.67090	0.17767	181.190	13.69	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	189.64980	0.18965	185.97810	0.18598	189.650	13.73	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	333.97450	0.33397	342.10020	0.34210	333.974	14.01	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	329.13960	0.32914	337.18460	0.33718	329.140	14.03	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Put	265.53960	0.26554	260.58460	0.26058	265.540	14.03	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	314.46770	0.31447	308.77710	0.30878	314.468	14.20	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	250.95300	0.25095	257.66700	0.25767	250.953	14.56	0.00	0	9,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	377.35300	0.37735	371.06700	0.37107	377.353	14.56	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	247.51210	0.24751	254.16810	0.25417	247.512	14.59	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	383.91210	0.38391	377.56810	0.37757	383.912	14.59	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	218.60380	0.21860	224.75550	0.22476	218.604	14.92	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	212.66100	0.21266	218.70410	0.21870	212.661	14.99	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	209.75210	0.20975	215.74150	0.21574	209.752	15.02	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	195.81400	0.19581	201.54250	0.20154	195.814	15.20	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	190.51430	0.19051	196.13840	0.19614	190.514	15.27	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	127.33720	0.12734	131.62870	0.13163	127.337	16.36	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	753.73720	0.75374	745.02870	0.74503	753.737	16.36	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	112.26460	0.11226	116.20570	0.11621	112.265	16.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	69.95830	0.06996	72.80480	0.07280	69.958	18.33	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,196.35830	1.19636	1,186.20480	1.18620	1,196.358	18.33	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	66.09930	0.06610	68.84510	0.06885	66.099	18.52	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	53.67240	0.05367	56.07940	0.05608	53.672	19.24	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.88230	10.88230	10.89530	10.89530		14.17	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.89900	10.89900	10.91200	10.91200		14.28	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.63100	0.00063	0.64280	0.00064	0.631	18.30	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	363.05540	0.36306	371.49480	0.37149	363.055	14.13	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 30/06/2014	Any day expiry		10.90470	10.90470	10.91760	10.91760		14.26	0.00	0	0.00
\$ / R	10.80	Put	275.49570	0.27550	271.17860	0.27118	275.496	14.07	0.00	0	500.00		
\$ / R	12.40	Call	63.46970	0.06347	66.21270	0.06621	63.470	19.53	0.00	0	500.00		
\$ / R		On 28/07/2014	Any day expiry		10.95760	10.95760	10.97010	10.97010		14.53	0.00	0	0.00
\$ / R	8.30	Put	1.62680	0.00163	1.73880	0.00174	1.627	17.94	0.00	0	4,700.00		
\$ / R	10.82	Call	445.61620	0.44562	454.63620	0.45464	445.616	14.27	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.95950	10.95950	10.97200	10.97200		14.55	0.00	0	0.00
\$ / R	10.80	Put	298.87650	0.29888	295.44130	0.29544	298.877	14.25	0.00	0	500.00		
\$ / R	11.10	Put	472.59890	0.47260	467.19780	0.46720	472.599	15.00	0.00	0	201.00		
\$ / R	12.09	Call	127.18250	0.12718	131.48770	0.13149	127.183	18.14	0.00	0	201.00		
\$ / R	12.62	Call	82.52020	0.08252	85.79310	0.08579	82.520	19.84	0.00	0	500.00		
\$ / R		On 22/08/2014	Any day expiry		11.00490	11.00490	11.01700	11.01700		14.74	0.00	0	0.00
\$ / R	10.33	Put	134.62510	0.13463	134.20460	0.13420	134.625	13.65	0.00	0	19,547.00		
\$ / R	12.07	Call	166.48550	0.16649	171.52150	0.17152	166.485	17.91	0.00	0	19,547.00		
\$ / R		On 27/08/2014	Any day expiry		11.01430	11.01430	11.02640	11.02640		14.72	0.00	0	0.00
\$ / R	10.80	Put	316.13420	0.31613	313.59540	0.31360	316.134	14.30	0.00	0	500.00		
\$ / R	12.83	Call	100.79730	0.10080	104.62430	0.10462	100.797	20.10	0.00	0	500.00		
\$ / R		On 28/08/2014	Any day expiry		11.01620	11.01620	11.02830	11.02830		14.72	0.00	0	0.00
\$ / R	8.30	Put	3.06080	0.00306	3.36660	0.00337	3.061	17.65	0.00	0	5,000.00		
\$ / R	10.96	Call	457.26050	0.45726	465.94040	0.46594	457.261	14.64	0.00	0	5,000.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		11.05020	11.05020	11.06200	11.06200		14.83	364,656.60	33	17,010.00
\$ / R	8.80	Put	11.29060	0.01129	12.01580	0.01202	11.291	16.62	0.00	0	920.00		
\$ / R	8.88	Put	12.97000	0.01297	13.86900	0.01387	12.970	16.43	0.00	0	26,804.00		
\$ / R	8.90	Put	13.41590	0.01342	14.32860	0.01433	13.416	16.38	0.00	0	15,296.00		
\$ / R	9.00	Put	15.87000	0.01587	16.85050	0.01685	15.870	16.13	0.00	0	35,000.00		
\$ / R	9.78	Put	55.79790	0.05580	56.99110	0.05699	55.798	14.20	0.00	0	920.00		
\$ / R	9.90	Put	67.13880	0.06714	68.24680	0.06825	67.139	13.90	0.00	0	6.00		
\$ / R	10.00	Put	80.04500	0.08005	81.02360	0.08102	80.045	13.76	0.00	0	35,000.00		
\$ / R	10.19	Put	114.67930	0.11468	115.20270	0.11520	114.679	13.71	0.00	0	2,870.00		
\$ / R	10.21	Put	118.89860	0.11890	119.35710	0.11936	118.899	13.70	0.00	0	15,296.00		
\$ / R	10.23	Put	123.23150	0.12323	123.62650	0.12363	123.231	13.69	0.00	0	23,934.00		
\$ / R	10.38	Put	159.59790	0.15960	159.40020	0.15940	159.598	13.65	0.00	0	250.00		
\$ / R	10.50	Put	193.90950	0.19391	193.11820	0.19312	193.910	13.61	0.00	0	10,000.00		
\$ / R	10.55	Put	213.03820	0.21304	212.05770	0.21206	213.038	13.73	0.00	0	10,000.00		
\$ / R	10.95	Call	503.20150	0.50320	512.17940	0.51218	503.202	14.61	0.00	0	6.00		
\$ / R	11.51	Call	313.17340	0.31317	320.18720	0.32019	313.173	16.12	0.00	0	250.00		
\$ / R	12.00	Call	214.29880	0.21430	220.11910	0.22012	214.299	17.54	0.00	0	42,500.00		
\$ / R	12.27	Call	176.40340	0.17640	181.68190	0.18168	176.403	18.31	0.00	0	10,000.00		
\$ / R	12.35	Call	166.77080	0.16677	171.90040	0.17190	166.771	18.53	0.00	0	23,934.00		
\$ / R	12.39	Call	162.21470	0.16221	167.27200	0.16727	162.215	18.64	0.00	0	2,870.00		
\$ / R	12.44	Call	156.75210	0.15675	161.71940	0.16172	156.752	18.78	0.00	0	15,296.00		
\$ / R	12.75	Call	127.91610	0.12792	132.38130	0.13238	127.916	19.65	0.00	0	10,000.00		
\$ / R		On 26/09/2014	Any day expiry		11.07160	11.07160	11.08360	11.08360		15.02	0.00	0	0.00
\$ / R	10.80	Put	330.43540	0.33044	328.15220	0.32815	330.435	14.33	0.00	0	500.00		
\$ / R	13.10	Call	115.44550	0.11545	119.37250	0.11937	115.445	20.51	0.00	0	500.00		
\$ / R		On 29/09/2014	Any day expiry		11.07760	11.07760	11.08960	11.08960		15.02	0.00	0	0.00
\$ / R	8.30	Put	5.85350	0.00585	6.10920	0.00611	5.854	17.84	0.00	0	5,000.00		
\$ / R	10.96	Call	533.10780	0.53311	541.99330	0.54199	533.108	14.70	0.00	0	5,000.00		

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\$ / R		On 29/10/2014	Any day expiry		11.13830	11.13830	11.15000	11.15000		15.29	0.00	0	0.00
\$ / R	10.80	Put	346.78770	0.34679	343.27870	0.34328	343.27870	0.34328	346.788	14.50	0.00	0	500.00
\$ / R	13.33	Call	136.83470	0.13683	139.59600	0.13960	139.59600	0.13960	136.835	20.83	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.15050	11.15050	11.16200	11.16200		15.31	0.00	0	0.00
\$ / R	10.16	Put	132.64000	0.13264	131.61740	0.13162	131.61740	0.13162	132.640	13.95	0.00	0	3,882.00
\$ / R	11.91	Call	321.44440	0.32144	325.84420	0.32584	325.84420	0.32584	321.444	17.23	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.19300	11.19300	11.20430	11.20430		15.47	0.00	0	0.00
\$ / R	10.80	Put	356.84340	0.35684	352.61190	0.35261	352.61190	0.35261	356.843	14.56	0.00	0	500.00
\$ / R	13.61	Call	154.89530	0.15490	156.72540	0.15673	156.72540	0.15673	154.895	21.60	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.22740	11.22740	11.23850	11.23850		15.62	0.00	0	36,370.00
\$ / R	9.09	Put	33.85090	0.03385	33.53850	0.03354	33.53850	0.03354	33.851	15.67	0.00	0	1,402.00
\$ / R	9.44	Put	56.32720	0.05633	55.64880	0.05565	55.64880	0.05565	56.327	15.12	0.00	0	13,326.00
\$ / R	9.78	Put	89.69100	0.08969	88.43990	0.08844	88.43990	0.08844	89.691	14.59	0.00	0	41,000.00
\$ / R	9.88	Put	102.28660	0.10229	100.81990	0.10082	100.81990	0.10082	102.287	14.44	0.00	0	79,241.00
\$ / R	10.00	Put	119.37600	0.11938	117.61380	0.11761	117.61380	0.11761	119.376	14.25	0.00	0	17,506.00
\$ / R	10.38	Put	205.16370	0.20516	202.17480	0.20217	202.17480	0.20217	205.164	14.16	0.00	0	500.00
\$ / R	10.55	Put	259.98950	0.25999	256.33540	0.25634	256.33540	0.25634	259.990	14.26	0.00	0	900.00
\$ / R	10.70	Put	315.49190	0.31549	311.22090	0.31122	311.22090	0.31122	315.492	14.36	0.00	0	1,902.00
\$ / R	10.82	Put	372.01220	0.37201	367.24830	0.36725	367.24830	0.36725	372.012	14.63	0.00	0	41,000.00
\$ / R	10.93	Put	428.00290	0.42800	422.79640	0.42280	422.79640	0.42280	428.003	14.88	0.00	0	79,241.00
\$ / R	11.00	Call	693.03400	0.69303	698.65570	0.69866	698.65570	0.69866	693.034	15.04	0.00	0	6.00
\$ / R	11.00	Put	465.63400	0.46563	460.15570	0.46016	460.15570	0.46016	465.634	15.04	0.00	0	42,500.00
\$ / R	11.10	Put	521.99490	0.52199	516.12960	0.51613	516.12960	0.51613	521.995	15.27	0.00	0	4,955.00
\$ / R	11.11	Put	527.79430	0.52779	521.89170	0.52189	521.89170	0.52189	527.794	15.29	0.00	0	7,471.00
\$ / R	11.20	Put	581.27990	0.58128	575.04010	0.57504	575.04010	0.57504	581.280	15.50	0.00	0	250.00
\$ / R	12.01	Call	369.89120	0.36989	372.69980	0.37270	372.69980	0.37270	369.891	17.41	0.00	0	500.00
\$ / R	12.29	Call	316.08870	0.31609	318.43940	0.31844	318.43940	0.31844	316.089	18.09	0.00	0	1,402.00
\$ / R	13.00	Call	218.39970	0.21840	219.94330	0.21994	219.94330	0.21994	218.400	19.73	0.00	0	47,455.00
\$ / R	13.06	Call	212.17450	0.21217	213.66750	0.21367	213.66750	0.21367	212.175	19.87	0.00	0	7,471.00
\$ / R	13.24	Call	194.99250	0.19499	196.34850	0.19635	196.34850	0.19635	194.993	20.28	0.00	0	41,000.00
\$ / R	13.26	Call	193.21310	0.19321	194.55380	0.19455	194.55380	0.19455	193.213	20.33	0.00	0	79,241.00
\$ / R	14.84	Call	142.35290	0.14235	143.29270	0.14329	143.29270	0.14329	142.353	25.86	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		11.23350	11.23350	11.24450	11.24450		15.60	0.00	0	0.00
\$ / R	10.80	Put	362.56870	0.36257	357.85260	0.35785	357.85260	0.35785	362.569	14.57	0.00	0	500.00
\$ / R	13.80	Call	170.57130	0.17057	171.58730	0.17159	171.58730	0.17159	170.571	22.14	0.00	0	500.00
\$ / R		On 28/01/2015	Any day expiry		11.32900	11.32900	11.33970	11.33970		15.84	0.00	0	0.00
\$ / R	10.80	Put	377.11230	0.37711	371.90620	0.37191	371.90620	0.37191	377.112	14.75	0.00	0	300.00
\$ / R	14.27	Call	209.46230	0.20946	208.67570	0.20868	208.67570	0.20868	209.462	23.58	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.39060	11.39060	11.40080	11.40080		16.17	0.00	0	0.00
\$ / R	10.80	Put	386.19990	0.38620	381.17170	0.38117	381.17170	0.38117	386.200	14.88	0.00	0	300.00
\$ / R	14.50	Call	225.62670	0.22563	231.56060	0.23156	231.56060	0.23156	225.627	23.78	0.00	0	300.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.43230	11.43230	11.44220	11.44220		16.08	0.00	0	50.00
\$ / R	10.10	Put	172.66220	0.17266	172.31480	0.17231	172.31480	0.17231	172.662	14.64	0.00	0	46,165.00
\$ / R	10.90	Put	434.00080	0.43400	429.20920	0.42921	429.20920	0.42921	434.001	15.02	0.00	0	46,165.00
\$ / R	14.20	Call	255.16770	0.25517	255.35680	0.25536	255.35680	0.25536	255.168	22.57	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.45840	11.45840	11.46850	11.46850		16.22	0.00	0	0.00
\$ / R	10.80	Put	393.29510	0.39330	391.10060	0.39110	391.10060	0.39110	393.295	14.97	0.00	0	300.00
\$ / R	14.85	Call	254.38970	0.25439	254.93810	0.25494	254.93810	0.25494	254.390	24.78	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/04/2015	Any day expiry		11.53720	11.53720	11.54740	11.54740		16.38	0.00	0	0.00
\$ / R	10.80	Put	400.22620	0.40023	396.96370	0.39696	400.226	15.10	0.00	0	300.00		
\$ / R	15.15	Call	261.15830	0.26116	267.57870	0.26758	261.158	24.69	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.60860	11.60860	11.61890	11.61890		16.61	0.00	0	0.00
\$ / R	10.80	Put	405.01510	0.40502	402.66510	0.40267	405.015	15.19	0.00	0	300.00		
\$ / R	15.48	Call	263.69780	0.26370	267.48750	0.26749	263.698	24.72	0.00	0	300.00		
\$ / R		On 12/06/2015	Foreign Exchange Future		11.65540	11.65540	11.66580	11.66580		16.71	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.68250	11.68250	11.69300	11.69300		16.81	0.00	0	0.00
\$ / R	10.80	Put	409.18330	0.40918	407.12730	0.40713	409.183	15.27	0.00	0	300.00		
\$ / R	15.88	Call	251.77890	0.25178	255.41390	0.25541	251.779	24.50	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.76370	11.76370	11.77440	11.77440		16.99	0.00	0	0.00
\$ / R	10.80	Put	412.36490	0.41236	410.63440	0.41063	412.365	15.32	0.00	0	300.00		
\$ / R	16.15	Call	265.25550	0.26526	269.03130	0.26903	265.255	24.51	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.83510	11.83510	11.84590	11.84590		17.07	0.00	0	0.00
\$ / R	10.80	Put	413.72370	0.41372	412.27110	0.41227	413.724	15.34	0.00	0	300.00		
\$ / R	16.50	Call	258.79070	0.25879	262.42300	0.26242	258.791	24.33	0.00	0	300.00		
\$ / R		On 28/09/2015	Any day expiry		11.91390	11.91390	11.92490	11.92490		17.13	0.00	0	0.00
\$ / R	10.80	Put	414.07580	0.41408	411.88130	0.41188	414.076	15.35	0.00	0	300.00		
\$ / R	16.80	Call	258.33040	0.25833	269.21510	0.26922	258.330	24.08	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.98780	11.98780	11.99890	11.99890		17.27	0.00	0	0.00
\$ / R	10.80	Put	413.12820	0.41313	412.10160	0.41210	413.128	15.33	0.00	0	300.00		
\$ / R	16.98	Call	277.52720	0.27753	281.35800	0.28136	277.527	24.14	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		12.05670	12.05670	12.06800	12.06800		17.33	0.00	0	0.00
\$ / R	10.80	Put	415.73040	0.41573	416.93700	0.41694	415.730	15.38	0.00	0	300.00		
\$ / R	17.45	Call	260.03290	0.26003	270.76940	0.27077	260.033	24.01	0.00	0	300.00		
\$ / R		On 21/12/2015	Any day expiry		12.12080	12.12080	12.13210	12.13210		17.37	0.00	0	0.00
\$ / R	10.80	Put	417.32900	0.41733	416.63810	0.41664	417.329	15.41	0.00	0	300.00		
\$ / R	17.87	Call	251.73570	0.25174	255.17320	0.25517	251.736	24.02	0.00	0	300.00		
\$ / R MAXI		On 18/03/2014	Any day expiry		10.74240	10.74240	10.74340	10.74340		14.76	53,712,000.00	50	0.00
\$ / R MAXI		On 25/03/2014	Any day expiry		10.73980	10.73980	10.75100	10.75100		13.41	0.00	0	0.00
\$ / R MAXI	10.75	Put	8,483.22530	0.08483	0.00000	0.00000	8,483.225	13.41	1,118,526.00	150	50.00		
\$ / R MAXI		On 05/05/2014	Any day expiry		10.80670	10.80670	10.82000	10.82000		13.70	0.00	0	0.00
\$ / R MAXI	11.41	Put	66,712.93510	0.66713	65,716.37300	0.65716	66,712.935	16.32	38,330,100.00	600	0.00		
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.87360	10.87360	10.88660	10.88660		14.20	978,624.00	90	1,329.00
\$ / R MAXI	10.93	Put	33,273.90850	0.33274	0.00000	0.00000	33,273.909	14.31	83,184.77	250	250.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		11.05020	11.05020	11.06200	11.06200		14.83	0.00	0	77.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		11.22740	11.22740	11.23850	11.23850		15.61	0.00	0	0.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.99200	17.99200	18.11570	18.11570		13.74	20,330,960.00	1,130	36,010.00
£ / R	15.00	Put	9.98900	0.00999	9.25800	0.00926	9.989	17.96	0.00	0	1,123.00		
£ / R	16.50	Put	50.45870	0.05046	41.94580	0.04195	50.459	13.52	0.00	0	1,123.00		
£ / R	16.65	Put	64.77710	0.06478	54.26410	0.05426	64.777	13.36	0.00	0	18,000.00		
£ / R	16.88	Put	93.52040	0.09352	79.20910	0.07921	93.520	13.11	0.00	0	50.00		
£ / R	17.20	Put	156.29750	0.15630	129.61170	0.12961	156.298	12.97	0.00	0	7,500.00		
£ / R	17.90	Put	432.34320	0.43234	378.37200	0.37837	432.343	13.65	0.00	0	4,000.00		
£ / R	18.45	Put	777.85970	0.77786	700.24380	0.70024	777.860	14.57	0.00	0	400.00		
£ / R	19.55	Call	116.67170	0.11667	137.45710	0.13746	116.672	16.41	0.00	0	5,667.00		

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	19.80	Call	92.80530	0.09281		110.00070	0.11000		92.805	16.80	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.27130	18.27130		18.39430	18.39430			14.33	4,567,825.00	250	8,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.55030	18.55030		18.67310	18.67310			14.84	0.00	0	5,210.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	912.60080	0.91260		852.67750	0.85268		912.601	14.79	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.69190	18.69190		18.81430	18.81430			15.02	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	766.39610	0.76640		714.05530	0.71406		766.396	14.50	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	919.91200	0.91991		862.15090	0.86215		919.912	14.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	995.67910	0.99568		935.49480	0.93549		995.679	14.95	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	445.59250	0.44559		475.51420	0.47551		445.593	17.74	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	355.51310	0.35551		379.49310	0.37949		355.513	18.38	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	353.14770	0.35315		376.97400	0.37697		353.148	18.40	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.87000	18.87000		18.99170	18.99170			15.30	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10725	0.10725		0.10717	0.10717			14.65	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10905	0.10905		0.10896	0.10896			14.61	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11301	0.11301		0.11290	0.11290			14.92	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.09970	15.09970		15.16540	15.16540			13.26	15,733,887.40	1,042	89,951.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	30.23190	0.03023		28.48420	0.02848		30.232	12.80	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	34.27990	0.03428		32.19160	0.03219		34.280	12.79	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	68.99210	0.06899		63.86680	0.06387		68.992	12.71	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	116.66800	0.11667		106.29800	0.10630		116.668	12.70	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	268.94360	0.26894		249.10320	0.24910		268.944	13.06	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	106.27630	0.10628		119.15200	0.11915		106.276	16.41	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	101.42490	0.10142		113.74560	0.11375		101.425	16.55	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.34460	15.34460		15.40950	15.40950			14.02	0.00	0	13,366.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	178.42790	0.17843		170.04850	0.17005		178.428	13.22	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	185.24580	0.18525		176.59960	0.17660		185.246	13.20	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	317.25640	0.31726		340.29720	0.34030		317.256	15.88	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.59170	15.59170		15.65660	15.65660			14.79	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.87850	15.87850		15.94270	15.94270			15.14	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			409.31700	409.31700		409.86900	409.86900				0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.32700	415.32700		415.88800	415.88800				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			479.78400	479.78400		480.96800	480.96800				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			486.82900	486.82900		488.03100	488.03100				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			437.20700	437.20700		438.11200	438.11200				0.00	0	704.00
ALBI	On 07/08/2014	Index Future			443.62700	443.62700		444.54600	444.54600				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			450.44900	450.44900		451.38300	451.38300				0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.86190	9.86190		9.83250	9.83250			11.81	19,723,800.00	2,000	3,960.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	33.81230	0.03381		36.28550	0.03629		33.812	12.17	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	313.72720	0.31373		297.15970	0.29716		313.727	11.73	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.76460	0.02776		26.72400	0.02672		27.765	12.67	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.95860		9.95860		9.92780	9.92780		11.98	0.00	0	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05740		10.05740		10.02600	10.02600		12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	170.79540		0.17080		0.00000	0.00000	170.795	12.10	34,329.88	201	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	422.30410		0.42230		0.00000	0.00000	422.304	12.16	84,883.12	201	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	196.88400		0.19688		0.00000	0.00000	196.884	13.01	39,573.68	201	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17380		10.17380		10.14170	10.14170		12.31	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.81620		9.81620		9.81480	9.81480		13.83	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.95410		9.95410		9.95110	9.95110		13.98	0.00	0	75.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			200.79550		200.79550		-207.58130	-207.58130			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			827.91560		827.91560		834.88440	834.88440			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			903.88960		903.88960		911.42180	911.42180			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			515.34490		515.34490		568.32290	568.32290			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			794.61450		794.61450		801.71800	801.71800			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			103.61360		103.61360		103.36840	103.36840			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.41960		12.41960		12.48740	12.48740		13.81	0.00	0	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.63300		12.63300		12.70030	12.70030		14.43	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.10030		13.10030		13.16670	13.16670		15.70	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.75440		1.75440		1.76150	1.76150		14.12	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.77830		1.77830		1.78490	1.78490		14.89	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60190		115.60190		115.60190	115.60190			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31325		117.31325		117.31500	117.31500			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 08/05/2014	Bond Future			9.84062		81.10845		9.81489	81.29462			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.94683		82.19058		9.92009	82.38069			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.05112		79.67128		10.02336	79.86527			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			436.19200		436.19200		437.04900	437.04900			0.00	0	310.00
GOVI	On 07/08/2014	GOVI			442.59600		442.59600		443.46700	443.46700			0.00	0	175.00
GOVI	On 06/11/2014	GOVI			449.40200		449.40200		450.28800	450.28800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future		110.85922	110.85922		110.86293	110.86293			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		111.37802	111.37802		111.38335	111.38335			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		111.00206	111.00206		111.00226	111.00226			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		111.38268	111.38268		111.38449	111.38449			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		108.18892	108.18892		108.18820	108.18820			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		109.79026	109.79026		109.79122	109.79122			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.15637	110.15637		110.15876	110.15876			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		116.13818	116.13818		115.57644	115.57644			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		116.45372	116.45372		115.88569	115.88569			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		202.07700	202.07700		202.02900	202.02900			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		205.06900	205.06900		205.02000	205.02000			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		208.24700	208.24700		208.19800	208.19800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		547.61000	547.61000		547.23500	547.23500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		555.51900	555.51900		555.13900	555.13900			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.75000	94.25000		5.74000	94.26000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.87000	94.13000		5.90000	94.10000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.97000	94.03000		5.97000	94.03000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.18000	93.82000		6.17000	93.83000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.30000	93.70000		6.24000	93.76000			7,020,750.00	300	1,300.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			7,013,250.00	300	900.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.59000	93.41000		6.54000	93.46000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.05000	92.95000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.37000	92.63000		7.39000	92.61000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.66000	92.34000		7.67000	92.33000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.85000	92.15000		7.86000	92.14000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.02000	91.98000		8.03000	91.97000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.33520	9.33520		9.28520	9.28520		9.35	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.41150	9.41150		9.35870	9.35870		11.35	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.38870	1.38870		1.39300	1.39300			13,887.00	10	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.38860	1.38860		1.39300	1.39300			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.44920	9.44920	0.10578	9.45650	9.45650		15.41	0.00	0	0.00
R157	On 08/05/2014	Bond Future		7.09194	110.19302		7.06406	110.23014			110,193,020.00	1,000	24,346.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future			7.36669		111.81053		7.33041	111.84980		1.52	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.73289		106.71640		7.68350	106.75760		1.35	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.64143		118.21115		8.61016	118.47201		11.95	0.00	0	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	61.11000		0.06111		73.62000	0.07362	61.110	11.61	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	860.39000		0.86039		951.40000	0.95140	860.390	11.87	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,254.63000		1.25463		1,370.30000	1.37030	1,254.630	11.92	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,576.38000		1.57638		1,708.89000	1.70889	1,576.380	11.95	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,762.91000		2.76291		2,634.56000	2.63456	2,762.910	11.95	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,602.81000		2.60281		2,775.79000	2.77579	2,602.810	12.09	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,532.74000		1.53274		1,452.24000	1.45224	1,532.740	12.12	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	974.75000		0.97475		920.33000	0.92033	974.750	12.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	763.93000		0.76393		720.26000	0.72026	763.930	12.28	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	518.37000		0.51837		487.91000	0.48791	518.370	12.36	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	111.29000		0.11129		104.45000	0.10445	111.290	12.49	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.73469		114.65298		8.70204	114.91946		12.46	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,855.86000		2.85586		2,758.27000	2.75827	2,855.860	12.54	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.82196		116.41720		8.78791	116.68921		12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,461.11000		3.46111		3,366.33000	3.36633	3,461.110	12.82	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.50822		275.50822		275.51791	275.51791			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.78336		273.78336		273.79719	273.79719			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 08/05/2014	Bond Future			6.66539		104.64595		6.63773	104.66238		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.12941		101.77092		7.07832	101.78912		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.14570		214.14570		214.14820	214.14820		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.23306		214.23306		214.23897	214.23897		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.52033		96.83679		8.47906	97.08154		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.62356		98.14559		8.58029	98.39565		10.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			8.72477		95.73513		8.67942	95.99024		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.81060		102.57562		7.77619	102.67599		4.69	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	38.56000		0.03856		46.21000	0.04621	38.560	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	266.48000		0.26648		298.52000	0.29852	266.480	4.63	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.97869		104.08130		7.94054	104.18464		4.43	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	188.19000		0.18819		204.84000	0.20484	188.190	4.28	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.15506		101.51791		8.11259	101.62408		4.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	316.54000		0.31654		337.35000	0.33735	316.540	4.25	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	381.30000		0.38130		405.25000	0.40525	381.300	4.25	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.10101		93.12103		9.07489	93.32314			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.19689		90.48030		9.16971	90.68677			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.28248		91.87299		9.25427	92.08375			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.22656		95.51133		9.20012	95.74769			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.31478		92.65527		9.28735	92.89642			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.39337		93.96416		9.36496	94.21034			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.04579		102.95612		8.02143	103.04837		6.20	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.19033		100.43438		8.16386	100.52949		6.18	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,388.98000		2.38898		2,333.25000	2.33325	2,388.980	6.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.33097		101.97964		8.30221	102.07744		6.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,589.65000		2.58965		2,536.90000	2.53690	2,589.650	5.97	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.32187		95.88297		9.28999	96.19312			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.40270		97.16899		9.36968	97.48519			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.48091		94.23882		9.44675	94.56106			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.31578		97.60233		8.28089	97.75329		7.44	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.45288		95.39389		8.41561	95.54851		7.64	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.57962		96.86179		8.53985	97.01997		7.58	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			8.43898		92.09748		8.39887	92.29274		9.18	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.55770		93.44937		8.51530	93.64904		8.99	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,814.91000		2.81491		2,706.10000	2.70610	2,814.910	8.93	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.67305		91.48785		8.62825	91.69177		9.19	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,084.39000		3.08439		2,982.74000	2.98274	3,084.390	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15609		73.45725		9.12974	73.65111		18.42	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	434.57000		0.43457		481.11000	0.48111	434.570	18.05	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,492.70000		1.49270		1,595.49000	1.59549	1,492.700	18.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,008.30000		1.00830		968.44000	0.96844	1,008.300	18.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	753.33000		0.75333		723.04000	0.72304	753.330	18.67	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	567.24000		0.56724		544.24000	0.54424	567.240	18.75	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	443.07000		0.44307		425.07000	0.42507	443.070	18.81	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.23506		74.53554		9.20778	74.73342		18.44	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.31013		72.53496		9.28191	72.73693		19.28	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.59511		160.59511		160.59848	160.59848			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.97214		162.97214		162.97790	162.97790			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 08/05/2014	Bond Future			127.32191		127.32191		127.33899	127.33899			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.64880		127.64880		127.66796	127.66796			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			129.74744		129.74744		129.75237	129.75237			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			129.95812		129.95812		129.96513	129.96513			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.06473		83.74854		9.03815	83.94625		15.55	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			9.15006		84.97789		9.12249	85.17968		15.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.23279		82.74301		9.20421	82.94897		16.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.24026		74.26874		9.21336	74.47402		18.37	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.31803		75.26568		9.29019	75.47510		18.61	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.39314		73.13629		9.36437	73.34978		19.70	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	21,529.22000		21,529.22000		21,604.75000	21,604.75000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.76710		4.76710		4.77240	4.77240		12.24	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.71100		4.71100		4.71320	4.71320		11.76	0.00	0	0.00

Total for Derivatives : **662,415,943.85** **44,032** **3 743 758.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.93575		0.00000	101.24776			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.50000		105.99355		7.46500	105.94580			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00007		0.00000	99.92656			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.15000		100.52188		9.12000	100.54216		64,050,000,000,000.00	7,000,000,000	3,500,000,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000		100.55302		0.00000	100.46860			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.65397		0.00000	100.56871			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	10.01500		96.51378		9.98500	96.51521			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.80000		100.21974		7.76500	100.16879			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.04460		0.00000	100.95883			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.31500		106.53885		9.27500	106.53982			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000		132.85411		1.60000	132.78218			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.56000		259.98897		2.56000	259.82076			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.54595		0.00000	100.46396			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.59867		0.00000	100.47810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.13676	0.00000	100.01170				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.14245	0.00000	100.01420				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.14611	0.00000	100.01574				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.33614	0.00000	101.26360				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.26000	103.25398	8.22500	103.19646				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.76352	0.00000	100.62663				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.21000	100.50781	8.17500	100.43621				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.28985	0.00000	100.21240				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.67897	0.00000	100.59409				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.46450	0.00000	101.37435				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.30714	0.00000	101.22193				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.57974	0.00000	101.48842				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.97946	0.00000	99.89926				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00018	0.00000	99.91194				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.53610	0.00000	100.45049				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.97393	0.00000	99.87220				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	133.26176	6.05000	133.12517				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.26000	124.68215	3.26000	124.59252				0.00	0	190,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.73978	4.35000	114.64338				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.60079	5.20000	98.50865				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	101.06569	6.22000	100.96019				0.00	0	700,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.71500	110.40691	11.67500	110.35136				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.18533	0.00000	102.05234				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.82058	0.00000	101.98439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	99.81230		0.00000	99.70448			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	99.80324		0.00000	99.69021			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	108.30583		4.85000	108.20902			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	55.83963		100.00000	55.30050			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.30000	163.80483		2.30000	163.70348			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.49196		2.76000	156.38734			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.33000	165.01649		2.33000	164.91386			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.12000	170.56549		2.12000	170.46330			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.71125	72.48843		8.67125	72.52514			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.71125	72.48843		8.67125	72.52514			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	100.00004		0.00000	99.92202			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.33269		0.00000	101.25605			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.22161		0.00000	101.14453			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.75000	102.92494		7.71500	102.86444			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	85.72000		0.00000	85.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000	0.00000	88.87000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.94311	0.00000	99.86737				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.79000	108.14063	7.75500	108.10171				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.26786	0.00000	101.18412				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000	0.00000	83.06000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000	0.00000	83.18000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.85500	100.48130	2.85500	100.41291				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000	146.12417	2.79000	147.96682				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.72000	194.70487	2.72000	194.57552				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	81.82000	0.00000	81.82000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.07000	87.03296	10.02500	87.17830				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.28000	0.00000	91.28000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.78749	0.00000	102.78749				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000	0.00000	87.71000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.46500	0.00000	95.30500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	108.88000	0.00000	108.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.04500	105.88120	10.01000	106.02215				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	107.02000	0.00000	106.27000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.99000	106.28202	9.95500	106.42457				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.54500	85.80922	9.50000	89.29338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	99.39000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		10.08500	105.59109		10.05000	105.73088			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.27070		0.00000	100.18775			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.07990		0.00000	100.99507			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		9.01500	103.02450		8.97500	103.05990			901,500,000.00	100,000	100,000.00
ABS5	On 01/05/2015	Spot Bond		7.45000	104.15197		7.41500	104.10497			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.57000	96.23389		9.53000	96.31191			1,914,000,000.00	200,000	200,000.00
ABS7	On 11/09/2026	Spot Bond		10.24500	90.25899		10.21000	90.38736			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		8.15000	102.36576		8.11500	102.34102			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		2.30000	129.27619		2.30000	129.19628			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.37000	263.82872		2.37000	263.66347			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		1.54000	124.49116		1.54000	124.42433			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.37000	124.30804		2.37000	124.23000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	46.40581		100.00000	48.52656			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.95000	102.36270		11.91500	102.28074			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.84432		0.00000	100.73785			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.55274		100.00000	3.51844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.86592		0.00000	100.75673			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.17174		0.00000	101.02405			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.17597		100.00000	20.97152			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.82271		0.00000	100.71896			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.99883		11.00000	61.92797			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	13.55262		100.00000	13.42177			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	100.08555		0.00000	99.99966			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.09434		0.00000	99.99953			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.08163		0.00000	99.99972			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.08428		0.00000	99.99968			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.08545		0.00000	99.99966			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.16535		0.00000	101.07522			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.16535		0.00000	101.07522			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.17220		0.00000	101.08154			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.07953		0.00000	99.99977			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.17220		0.00000	101.08154			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.15849		0.00000	101.06890			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.07651		0.00000	88.05786			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.07797		0.00000	99.99972			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.96010		0.00000	99.88075			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.08274		0.00000	99.99976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.08517		0.00000	99.99950			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.08619		0.00000	99.99945			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.08408		0.00000	99.99950			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.07954		0.00000	99.99979			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.02500	99.99931		9.98500	100.06502			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.10138		0.00000	101.01433			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.79363		0.00000	101.70737			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	81.66602		0.00000	81.64596			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.62452		0.00000	164.22585			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.71331		0.00000	164.31394			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.08157		0.00000	99.99967			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.66270		0.00000	100.58396			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.66270		0.00000	100.58396			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.51394		0.00000	100.43381			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.07890		0.00000	99.99968			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.07826		0.00000	99.99969			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.13549		0.00000	101.05618			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.43406		0.00000	100.34966			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.13574		0.00000	101.05653			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.15502		0.00000	101.06589			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.79288		0.00000	101.70593			0.00	0	0.00

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	100.13651	0.00000	100.05810				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.19388	0.00000	102.11582				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.98187	0.00000	99.90285				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.08191	0.00000	99.99968				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.08040	0.00000	99.99990				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.07189	0.00000	100.00001				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.07006	0.00000	100.00001				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.07362	0.00000	100.00001				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.08019	0.00000	99.99990				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.07644	0.00000	99.99992				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.07222	0.00000	100.00001				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.07340	0.00000	100.00001				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.10850	10.23000	100.00000				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.07440	0.00000	99.99981				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.07276	0.00000	100.00001				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.10109	0.00000	99.99985				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.68830	0.00000	113.85862				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.09000	101.34213	10.06000	101.35190				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.07979	0.00000	99.99983				0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.05038	1.75000	111.03486				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.07330	0.00000	100.00001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.07331		0.00000	99.99981			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.08258		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.08522		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.07994		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.08469		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.80976		0.00000	100.73724			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.18286		0.00000	102.10461			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.13763		0.00000	102.06469			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.08575		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.40076		0.00000	101.32031			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.08469		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.07785		0.00000	99.99977			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.08224		0.00000	99.99958			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.08361		0.00000	99.99956			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.07259		0.00000	99.99984			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.07420		0.00000	99.99984			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.08401		0.00000	99.99963			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.08765		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.09365		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.08311		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.09281		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.60951		0.00000	102.52430			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.09365		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
ACL200	On 21/11/2016	Spot Bond	0.00000	91.86338	0.00000	91.79072				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.08943	0.00000	100.00000				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.08943	0.00000	100.00000				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	120.15245	0.00000	119.87579				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.00755	0.00000	120.72878				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.07782	0.00000	100.00000				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.07708	0.00000	100.00000				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.58444	0.00000	100.51062				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.07909	0.00000	100.00000				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.07941	0.00000	100.00000				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.08258	0.00000	100.00000				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.07793	0.00000	100.00000				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.07782	0.00000	100.00000				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.08064	0.00000	99.99971				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.93712	0.00000	100.84878				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.13021	0.00000	101.04289				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.44051	0.00000	100.37525				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.44568	0.00000	100.37966				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.35431	100.00000	9.26096				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.58215	0.00000	100.50510				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.64438	0.00000	100.55921				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.68579	0.00000	100.59521				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.12819	0.00000	101.04931				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.25702	0.00000	101.16987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.42868	0.00000	101.33051				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.08731	0.00000	101.00954				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.65000	98.96140	8.61000	98.94223				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.44706	0.00000	101.34589				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.71056	0.00000	101.59217				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.07000	98.27768	9.04000	98.29988				0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.68500	116.51960	9.65000	116.62423				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	67.76382	100.00000	67.09510				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.64000	106.19305	7.68500	106.02263			3,820,000,000,000.00	500,000,000	3,400,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	64.46861	100.00000	63.83240				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.15302	100.00000	16.00972				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.17275	3.04000	153.06571				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.28226	0.00000	100.20145				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.29767	0.00000	100.22747				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.66983	0.00000	102.60471				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.13673	0.00000	101.06414				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92636				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.63564	0.00000	100.52714				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.07375	0.00000	100.00000				0.00	0	300,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	100.00000		1.38894	100.00000	1.37797				0.00	0	12,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.22645	0.00000	100.15131				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.07252	0.00000	100.00000				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.07146	0.00000	100.00000				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		99.90457	0.00000	101.47462				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.56000		100.65456	9.53000	105.54524				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.57795	0.00000	101.50421				0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.12878	0.00000	102.05069				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.36235	0.00000	101.28839				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.37165	0.00000	100.29263				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.38274	0.00000	100.30133				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.12000		100.15653	10.07500	100.26007			20,240,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.75000		105.25405	7.71500	111.03702			775,000,000.00	100,000	100,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		99.80362	0.00000	101.63775				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		99.82190	0.00000	101.48011				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.19000		100.06060	8.15500	104.34294				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.46500		101.15612	9.42500	106.12600				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.55335		100.83680	11.55752	103.68725				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.41225		99.84115	11.40854	102.53452				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.46734		99.76905	11.46464	102.46310				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		99.80706	0.00000	102.14674				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.51733		99.63837	11.51557	102.32376				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.50137		97.62881	12.48725	100.43269				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		99.80243	0.00000	102.20072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		99.80243		0.00000	102.20072			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		99.80250		0.00000	102.20080			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.80335		98.93676		11.80752	101.59449			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.70025		99.57192		11.70187	102.29087			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.41225		99.84115		11.40854	102.53452			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.64636		99.64411		11.65914	102.35003			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.85183		99.18982		10.83955	101.68785			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		99.81269		0.00000	102.08203			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		99.80524		0.00000	102.07057			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		99.80524		0.00000	102.07057			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		99.81575		0.00000	101.95221			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		97.70526		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97926		99.03730		10.95897	101.57932			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.24000		96.72713		12.20000	99.46480			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		97.06739		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.16500		94.31674		12.12500	96.84790			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		97.77593		0.00000	99.87745			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		99.83058		0.00000	101.87708			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		99.82178		9.28000	102.03358			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		99.80811		0.00000	102.03829			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.96000		96.63222		11.93000	96.68750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		99.81384		0.00000	101.97374			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		99.80907		0.00000	102.02754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.80907	0.00000	102.02754		0.00		0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	97.53409	0.00000	99.73271		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.81613	0.00000	101.94791		0.00		0	0.00	
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.85876	0.00000	101.46763		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.81613	0.00000	102.03857		0.00		0	0.00	
BAYA40	On 30/09/2014	Spot Bond	0.00000	99.88154	0.00000	101.29417		0.00		0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	97.68173	0.00000	99.87756		0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.81613	0.00000	102.03857		0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.81575	0.00000	101.35600		0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	14.55335	100.76362	14.55752	104.32075		0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.83961	98.64552	15.82814	102.27278		0.00		0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.74897	98.96488	14.74839	102.34935		0.00		0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.74701	0.00000	102.72619		0.00		0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.74701	0.00000	102.72619		0.00		0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.74701	0.00000	102.72619		0.00		0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.73747	0.00000	102.83355		0.00		0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.78041	0.00000	101.63305		0.00		0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.63401	100.00000	14.52327		0.00		0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.36842	100.00000	22.73394		0.00		0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.71733	100.00000	20.69045		0.00		0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.31934	100.00000	12.77188		0.00		0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.34323	100.00000	10.24002		0.00		0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.47657	100.00000	15.44180		0.00		0	0.00	
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.81073	100.00000	13.38006		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		99.78553	100.00000	98.76471				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.01494	0.00000	100.94517				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.34487	0.00000	102.22883				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.40228	0.00000	102.28345				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		92.17172	100.00000	91.25000				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		86.69834	100.00000	85.88235				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		83.14351	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.27000		170.76913	2.27000	170.66379				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60500		136.88237	8.57000	137.49980				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60500		137.26408	8.57000	137.87728				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.99000		96.62267	8.95500	96.79285				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.00635	0.00000	100.91002				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.36061	0.00000	100.27599				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.07514	0.00000	99.99975				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		89.02439	100.00000	88.16425				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.65000		94.84569	8.62000	94.85401			1,730,000,000,000.00	200,000,000	530,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.93798	0.00000	101.86390				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.10128	0.00000	101.02297				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.12663	0.00000	101.04666				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.21111	0.00000	101.12564				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.29556	0.00000	101.20458				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.53155	0.00000	101.42514				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.65201	100.00000	15.49755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.99754		0.00000	100.92228			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.04796		0.00000	100.96886			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.06957		0.00000	100.98881			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.07677		0.00000	100.99546			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.16314		0.00000	101.07525			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.27823		0.00000	101.18155			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.79623		100.00000	9.69956			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.79623		100.00000	9.69956			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.13137		0.00000	100.00950			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.14178		0.00000	100.01404			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.14461		0.00000	100.01527			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.01500	99.66035		8.97500	99.66732			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.15311		0.00000	100.01898			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.16810		0.00000	100.02545			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.77951		100.00000	8.69474			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.77951		100.00000	8.69474			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.68000	102.56104		6.62500	102.50876			19,752,866,880,000.00	2,957,016,000	1,548,508,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.11398		0.00000	101.03848			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.63814		0.00000	99.57783			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.65694		0.00000	97.58699			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.22921		0.00000	99.16629			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.84215		0.00000	98.77870			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.12530		0.00000	97.05518			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.52804		0.00000	100.45912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.61604		0.00000	100.53567			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.51728		0.00000	100.44867			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.54474		0.00000	100.47256			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.59461		0.00000	100.51593			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.80138		0.00000	100.69569			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.14965		0.00000	100.99980			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		38.14719		100.00000	37.77889			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.71969		100.00000	15.72998			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.11760		100.00000	8.63217			0.00	0	30,000,000,000.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.67445		0.00000	100.59192			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.01000		107.98139		7.97500	107.90911			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.11500		114.43972		10.07500	114.41038			1,011,500,000.00	100,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.48106		0.00000	101.36255			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.14539		0.00000	101.07256			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.76500		105.40179		9.72500	105.36692			1,953,000,000.00	200,000	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.87000		98.67924		11.84000	98.65617			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.36425		0.00000	101.25225			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.12000		99.54496		12.09000	99.52231			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.88501		0.00000	100.80362			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.00500		101.76550		9.96500	101.76116			2,001,000,000.00	200,000	200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.77476		0.00000	100.66304			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.56000		95.09209		12.53000	95.07554			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.00399		0.00000	100.92171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.27587		0.00000	100.16460			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.90577		0.00000	100.82660			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.87000	92.82556		10.82500	92.90172			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.43500	115.57748		10.40000	115.67075			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.28500	111.51041		10.25000	111.61882			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.62500	110.53140		9.59000	110.66962		48,125,000,000,000.00	5,000,000,000	3,020,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.42215		0.00000	100.30202			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.36500	99.32476		12.32500	99.26260			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.90569		0.00000	100.80831			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.91919		0.00000	99.81189			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.10955		0.00000	100.99485			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.16968		0.00000	102.01914			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.50039		0.00000	102.32773			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.43919		0.00000	100.34104			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.54649		0.00000	100.45363			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.14080		0.00000	100.99701			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.12877		0.00000	100.98649			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.19236		0.00000	101.04207			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.85799		0.00000	100.76696			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	96.39132		100.00000	95.44165			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	96.39132		100.00000	95.44165			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	96.39132		100.00000	95.44165			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.08166		0.00000	99.99975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond			100.00000		96.39132		100.00000	95.44165			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			0.00000		101.26980		0.00000	101.19993			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			0.00000		100.18500		0.00000	100.03278			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			10.11000		102.25925		10.11000	102.14787			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			0.00000		100.18500		0.00000	100.03278			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			0.00000		101.42811		0.00000	101.34870			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000		114.86893		2.76000	114.79192			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			0.00000		106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			3.14000		114.73820		3.14000	114.65676			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000		100.52864		8.25000	100.44033			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			0.00000		100.18500		0.00000	100.03278			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			0.00000		100.18500		0.00000	100.03278			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			3.10000		114.35485		3.10000	114.27461			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000		114.33126		2.40000	114.25960			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			0.00000		100.11693		0.00000	99.99922			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			0.00000		101.59185		0.00000	101.52270			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			0.00000		101.22928		0.00000	101.15176			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.85000		102.94467		8.81500	102.92556			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			0.00000		101.26380		0.00000	101.18525			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			0.00000		101.24469		0.00000	101.16725			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			0.00000		101.17437		0.00000	101.09095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	101.18816		0.00000	101.10543			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.90000	103.09396		8.86500	103.07442			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.90000	103.09396		8.86500	103.07442			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.95000	101.84310		8.91500	101.82789			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.08378		0.00000	99.99972			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.09290		0.00000	99.99960			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.15075		0.00000	101.07266			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.15075		0.00000	101.07266			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	87.22180		100.17539	86.45730			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.19907		0.00000	100.03890			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.74699		0.00000	100.66775			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.08516		0.00000	99.99987			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.54566		0.00000	100.46659			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.58117		0.00000	100.49699			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.70931		9.35000	100.60767			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.70931		9.35000	100.60767			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.52623		0.00000	100.44717			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.52769		0.00000	100.44842			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.89783		0.00000	100.76811			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.18994		0.00000	100.11344			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.88054		0.00000	100.75331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond		0.00000	99.96355		0.00000	99.89044			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	99.96355		0.00000	99.89044			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	99.96355		0.00000	99.89044			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	99.96355		0.00000	99.89044			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	99.96355		0.00000	99.89044			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	99.96258		0.00000	99.88753			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	99.96077		0.00000	99.88250			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	99.96077		0.00000	99.88250			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	99.96077		0.00000	99.88250			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	99.96077		0.00000	99.88250			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	99.96077		0.00000	99.88250			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	99.96050		0.00000	99.88169			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.89000	99.01809		9.86000	99.02835			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.63065		0.00000	100.55460			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.06587		0.00000	100.98213			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.09607		0.00000	99.99966			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.82512		0.00000	100.70465			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.08152		0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.08100		0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.07798		0.00000	99.99985			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.55296		0.00000	100.47318			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.63579		0.00000	100.54043			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.07777		0.00000	99.99985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	103.63844	0.00000	103.56087				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.35385	0.00000	100.27085				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00008	0.00000	99.92636				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.94526	0.00000	99.87223				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.07888	0.00000	100.00000				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.09102	0.00000	100.00000				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.09102	0.00000	100.00000				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.09102	0.00000	100.00000				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.09102	0.00000	100.00000				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.86579	0.00000	100.78270				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.49311	0.00000	100.40950				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.23025	0.00000	100.14044				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.95448	0.00000	99.86386				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.33175	0.00000	102.24930				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.84284	0.00000	101.73682				0.00	0	1,000,000,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.95503	0.00000	99.86548				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.69013	0.00000	99.59893				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.08984	0.00000	99.99966				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.84290	0.00000	99.75267				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.84290	0.00000	99.75267				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.83486	0.00000	99.74074				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.04703	0.00000	125.04703				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.64791	0.00000	101.56305				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	125.95324	0.00000	125.95324				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	124.41485		0.00000	124.41485			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	125.32175		0.00000	125.32175			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.58094		0.00000	121.58094			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.05088		0.00000	122.05088			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	125.51231		0.00000	125.51231			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.85690		0.00000	100.76473			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.35000	93.59536		11.30500	93.70938			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.87000	90.29331		11.82500	90.40879			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	99.84251		0.00000	99.75273			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.09491		0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.83656		0.00000	100.74656			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.11808		0.00000	101.03310			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.19203		0.00000	101.09839			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.48705		8.80500	103.38857			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.08311		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.98791		0.00000	100.90380			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	118.73936		0.00000	118.73936			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.08701		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.08860		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.09470		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.08759		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.12139		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.12139		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
CLN331	On 20/06/2017	Spot Bond	0.00000	100.12139	0.00000	100.00000				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.09448	0.00000	99.99969				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00001	0.00000	99.93060				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.00786	0.00000	100.93668				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	99.84251	0.00000	99.75273				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.67056	0.00000	107.67056				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.77291	0.00000	107.77291				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92362				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.05974	0.00000	100.97284				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.11009	0.00000	100.00000				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.84155	0.00000	99.75124				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.12114	0.00000	99.99933				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.09850	0.00000	99.99942				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.07422	0.00000	99.99985				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.09175	0.00000	100.00000				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.04786	0.00000	100.96184				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.84489	0.00000	100.76263				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92417				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.84633	0.00000	99.75873				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.98668	0.00000	100.90657				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.72145	0.00000	100.61599				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.72145	0.00000	100.61599				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.46917	0.00000	100.38866				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.12496	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
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	100.77705		0.00000	100.66354			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.75112		0.00000	100.64137			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	101.02489		0.00000	100.93900			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	101.01244		0.00000	100.92810			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.07550		0.00000	100.00000			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	99.97161		10.55000	99.94321			0.00	0	300,000,000.00
CLN362		On 20/03/2024	Spot Bond	10.53000	100.00518		10.48500	100.16391			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.08106		0.00000	100.00000			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	101.17552		0.00000	101.07334			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.67000	101.57819		12.62500	101.68118			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.06865		0.00000	100.96226			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.70000	101.29117		12.65500	101.49890			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	11.13000	100.89064		11.08500	101.09861			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.72796		0.00000	100.62193			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.41841		0.00000	100.32924			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.17673		0.00000	100.07567			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.55170		7.01000	38.52309			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	144.22840		0.00000	144.36996			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	8.99000	130.24346		8.95500	130.45315			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.60500	136.88237		8.57000	137.49980			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.60500	137.26408		8.57000	137.87728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.93382	0.00000	88.91468				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.83920	0.00000	88.81989				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.48921	0.00000	101.40145				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.48921	0.00000	101.40145				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.08481	0.00000	99.99967				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.07889	0.00000	99.99978				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.08011	0.00000	99.99983				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.48612	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.08469	0.00000	100.00000				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.11808	0.00000	101.03310				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.07687	0.00000	100.00000				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.59594	0.00000	100.50311				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.40000	103.36800	9.36500	86.26694				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.46500	101.08858	9.42500	101.12111			13,440,300,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.78000	111.80408	10.73500	111.94898				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.75000	106.30904	8.71500	106.26522				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.37000	102.03345	10.32500	102.14347				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.66000	90.90992	10.61500	95.58515				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.33500	91.84716	11.30000	97.04348				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.33500	89.71608	11.30000	89.82814				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.47433	0.00000	100.39398				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.48441	0.00000	100.40244				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.41301	0.00000	100.33267				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.95202	0.00000	100.87401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000		102.85076	0.00000	102.78705				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.42392	0.00000	102.36096				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		98.63140	11.64500	98.75059				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.34368	100.00000	10.24381				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.95278	0.00000	100.88194				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.74000		94.32290	8.70000	94.34886				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.42527	0.00000	100.36023				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.32736	0.00000	100.26246				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.27914	0.00000	100.19997				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.82454	0.00000	100.75723				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.09257	0.00000	101.95972				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.10988	0.00000	100.00000				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		102.12263	0.00000	102.01174				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.23189	0.00000	102.11544				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.63000		118.88733	7.59500	118.86727				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.06500		102.87965	9.02500	102.96056			32,764,536,000,000.00	3,614,400,000	3,197,900,000.00	
DV23	On 27/02/2023	Spot Bond	9.41000		104.18885	9.36500	104.35786			17,073,504,000,000.00	1,814,400,000	3,523,900,000.00	
DV24	On 18/02/2024	Spot Bond	9.52000		101.96801	9.47500	102.15071			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.96500		101.96680	9.93500	102.08999			5,979,000,000,000.00	600,000,000	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.23006	0.00000	100.16423				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.24217	0.00000	100.17360				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.58500	0.00000	100.51336				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.10634	100.00000	14.62521				0.00	0	70,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.65500	125.19151		8.61500	125.29573			31,158,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.47632		0.00000	106.36605			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.88109		0.10000	131.83117			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	116.13551		2.22000	116.06451			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.58282		2.23000	103.51938			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000	102.18889		2.34000	102.12508			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.27000	102.90503		10.22500	102.99977			0.00	0	200,000,000.00
EMM02	On 11/03/2021	Spot Bond	10.12000	103.31793		10.07500	103.43302			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.38500	101.79722		10.35000	101.89684			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.81500	95.78545		10.78500	95.80068			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.63885		0.00000	100.56068			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.19584		0.00000	100.12493			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.79307		0.00000	100.72220			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.56315		0.00000	100.49308			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.55015		0.00000	100.47956			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	82.20721		100.00000	81.47321			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	96.68502		100.00000	95.69844			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	87.52998		100.00000	86.69834			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	68.22430		100.00000	67.71800			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.28704		3.00000	129.19701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.81000	104.15853		11.77500	104.06768			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.61455		0.00000	103.52698			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.17867		0.00000	101.08660			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.55556		0.00000	101.46557			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.48000	98.04541		10.45000	98.02898			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	99.77741		0.00000	101.43223			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.48903		0.00000	100.40518			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.78158		0.00000	100.69138			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.71997		0.00000	100.63685			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.69633		0.00000	100.61485			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.79575		0.00000	100.70396			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.76656		0.00000	100.67695			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.66778		0.00000	100.59066			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.68683		0.00000	100.60753			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.64473		0.00000	100.56920			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.67288		0.00000	100.59410			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.63909		0.00000	100.56422			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.66257		0.00000	100.58498			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.23000	101.19704		7.20500	101.15245			2,892,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.28500	107.20701		8.25500	107.21580			128,735,809,700,000.00	15,538,420,000	6,744,716,200.00
ES23	On 25/01/2023	Spot Bond	8.94500	107.93117		8.90000	108.10992			38,974,259,500,000.00	4,357,100,000	1,156,334,000.00
ES26	On 02/04/2026	Spot Bond	9.19500	90.14536		9.16000	94.20400			357,928,248,000,000.00	38,926,400,000	30,189,453,600.00
ES33	On 15/09/2033	Spot Bond	9.78000	80.49702		9.75000	80.63285			1,162,239,552,000,000.00	18,838,400,000	72,023,815,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	9.97500	89.66112		9.94500	89.81329			454,860,000,000,000.00	45,600,000,000	35,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.55867		0.00000	100.47774			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.19130		0.00000	101.11073			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.96181		0.00000	99.88569			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.42614		0.00000	100.35395			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.20802		0.00000	101.13706			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.23899		0.00000	100.16545			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.61705		100.00000	11.50113			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.30540		100.00000	11.19259			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.13627		0.00000	100.05835			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.14183		0.00000	100.06074			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.15293		0.00000	100.06548			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.16400		0.00000	100.07022			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.05000	101.08325		7.01500	101.02452			0.00	0	990,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.96000	96.73026		9.93000	96.73483			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.24841		0.00000	100.17790			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.24834		0.00000	100.17783			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.07183		0.00000	100.98745			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.32741		0.00000	102.23840			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.76000	103.87720		11.73000	103.85456			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.53005		0.00000	98.43627			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000	123.43869		2.47000	123.35985			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.40000	263.21790		2.40000	263.05218			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500	103.32006		2.56500	103.25300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.77000	146.46513		2.77000	148.30787			0.00	0	145,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.82840		2.61000	197.69934			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.06000	107.75199		8.02500	107.71009			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96100	59.22710		7.96200	59.21154			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400	37.37213		9.48400	37.36439			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.08973		9.72000	36.08208			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.92439		0.00000	102.80234			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.86551		0.00000	100.74044			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.95387			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.78967			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.84144		0.00000	100.71984			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.84144		0.00000	100.71984			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.55006		0.00000	100.44246			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.82715		0.00000	100.70760			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.09554		0.00000	99.99967			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.19307		0.00000	100.03629			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.08171		0.00000	99.99981			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.09044		0.00000	99.99972			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.31364		0.00000	103.26487			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.19026		0.00000	100.03507			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.09365		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
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	100.08912	0.00000	100.00000				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.10394	0.00000	100.00000				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.09207	0.00000	100.00000				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	100.09806	0.00000	100.00000				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	100.12133	0.00000	100.00000				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.11769	0.00000	100.00000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		13.72369		100.09221	13.59108			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.08332		0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		110.81788		0.00000	110.76498			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000		100.09483		0.00000	99.99938			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.10699		0.00000	99.99932			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000		100.77369		0.00000	100.66184			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		106.25438		0.00000	106.21143			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.08821		0.00000	99.99965			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		100.08931		0.00000	99.99967			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.08092		0.00000	99.99977			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.08733		0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.11509		0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.23578		0.00000	100.16365			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.21744		0.00000	100.14533			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.08575		0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.09164		13.22500	54.01520			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.08068		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.08079		0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.11581		0.00000	99.99960			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.08459		0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.81000		91.73611		3.81000	91.66416			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.08839		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
FRC171	On 20/06/2018	Spot Bond	0.00000	100.08839	0.00000	100.00000				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.65174	0.00000	100.56406				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.76336	0.00000	101.67186				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.12059	0.00000	98.03388				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.62283	0.00000	102.37765				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.08311	0.00000	100.00000				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.08111	0.00000	100.00000				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.13804	0.00000	101.03699				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.09543	0.00000	100.00000				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.83586	0.00000	100.75447				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.12571	0.00000	101.02576				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.21131	0.00000	101.11480				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.10988	0.00000	100.00000				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.08648	0.00000	100.00000				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.10977	0.00000	100.00000				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.08015	0.00000	100.00000				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.01633	0.00000	100.86813				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.08733	0.00000	100.00000				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.08733	0.00000	100.00000				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.18704	0.00000	100.11173				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.28257	0.00000	101.19106				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.08848	0.00000	99.99958				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.08799	0.00000	99.99966				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.31037	0.00000	98.22283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.07486	0.00000	99.99995				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.07663	0.00000	100.98993				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.71000		113.21465	3.71000	113.12708				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.08968	0.00000	99.99960				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.09063	0.00000	99.99959				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.69000		113.37170	3.69000	113.28425				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		121.78373	1.88000	121.71401				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.71000		113.21465	3.71000	113.12708				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		120.07590	2.86000	119.99412				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		125.30793	2.93000	125.22195				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.22918	0.00000	101.13128				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		97.47319	0.00000	100.55553				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.21219	0.00000	100.04460				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.21593	0.00000	100.04623				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.07737	0.00000	99.99977				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.08908	0.00000	99.99965				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		105.65385	0.00000	105.69591				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.10473	0.00000	99.99942				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.10072	0.00000	99.99948				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.08975	0.00000	100.00000				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.19720	0.00000	100.03808				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.08965	0.00000	100.00000				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		104.42211	0.00000	104.49934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	0.00000	93.71536		0.00000	96.35031			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.27728		0.00000	92.39355			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.18030		0.00000	100.10769			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.40558		100.00000	8.65686			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.19180		100.00000	14.05478			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	141.15295		5.00000	141.02536			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.87571		0.00000	101.81002			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.84273		0.00000	101.77615			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.19545		0.00000	103.12552			0.00	120,000,000	430,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.18215		0.00000	103.11179			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.77168		0.00000	102.69808			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.14984		0.00000	102.07762			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.07252		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	86.07359		0.00000	85.51724			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.82000	118.71306		2.82000	118.63272			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.05544		0.00000	100.98009			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.72260		10.38000	101.60685		6,228,000,000,000.00	600,000,000	300,000,000.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	101.72260		10.38000	101.60685			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.11948		0.00000	101.09612			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.76721		0.00000	100.70083			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.23340		0.00000	101.13862			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.96000	96.00107		2.96000	95.93463			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000	189.18083		2.92000	189.05106			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.93000	96.51645		2.93000	96.44997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.91000	253.09153		2.91000	252.91818			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.41000	263.01467		2.41000	262.84879			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.13000	248.86966		3.13000	248.69330			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.84000	120.28173		2.84000	120.20007			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.02056		0.00000	100.93934			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	120.50711		2.37000	120.43146			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.22783		0.00000	101.14256			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.45085		0.00000	101.36924			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.98397		0.00000	100.90150			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.80000	94.99579		2.80000	94.93170			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.69816		104.97509	14.55000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.59710		101.07593	18.41582			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	11.31245		100.44759	11.20279			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.19149		0.00000	100.12177			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.11653		100.76967	16.95013			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.44000	104.49318		2.44000	104.42693			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
FRS84	On 30/03/2014	Spot Bond	0.00000	101.18950		0.00000	101.12612			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500	103.71865		2.52500	103.65178			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.36692		0.00000	98.36254			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500	103.41954		2.55500	103.35253			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.53959		0.00000	100.44840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond		2.61000	328.14005		2.61000	327.92597			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.88968		0.00000	100.80450			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.83854		0.00000	100.75828			0.00	75,000,000	25,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.79852		0.00000	100.72209			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.50853		0.00000	100.42602			0.00	75,000,000	25,000,000.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.44293		0.00000	100.36680			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.81126		0.00000	100.70429			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	101.43035		0.00000	101.34723			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.36000	101.40521		6.32500	101.35210			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.02000	101.83375		6.98500	101.79055			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.07000	100.03771		8.03500	100.02914			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.59500	99.92345		8.55500	99.95032			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.78000	110.39940		8.75000	110.39972			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.27500	101.99874		9.23500	102.06858		1,856,855,000,000.00	200,200,000	940,000,000.00	
FRX20	On 01/10/2020	Spot Bond		9.50000	100.59338		9.45500	100.70160			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.98000	87.50998		9.93500	87.65735			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.07500	107.40168		10.04000	107.51938			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.38500	98.27600		10.35000	98.48077			0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.73500	91.25371		10.70500	91.36340			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.62000	79.84930		10.59000	79.97215			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	100.06564		0.00000	99.99991			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.06835		0.00000	99.99992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.06943		0.00000	99.99992			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.07207		0.00000	99.99986			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.07633		0.00000	99.99981			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.07952		0.00000	99.99977			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.09332		0.00000	99.99959			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.52807		0.00000	100.46133			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.55673		0.00000	100.48640			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.58265		0.00000	100.50905			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.58875		0.00000	100.51439			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.60605		0.00000	100.52951			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.63203		0.00000	100.55222			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.65367		0.00000	100.57114			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.74879		0.00000	100.65429			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.68718		0.00000	101.60649			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.37976		0.00000	101.29808			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.81500		103.41137		9.77500	103.40569			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.78774		0.00000	100.72829			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		98.60638		100.00000	80.39648			0.00	52,511,000,000	29,711,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.46631		0.00000	99.40701			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.92106		0.00000	100.84609			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.94381		0.00000	100.86719			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.98779		0.00000	100.90796			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.04235		0.00000	100.95855			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.11806		0.00000	101.02874			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	100.28154		0.00000	100.20172			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.47437		0.00000	101.40033			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.22190		0.00000	101.14238			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.14403		0.00000	101.02243			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.33869		0.00000	101.26610			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.25846		0.00000	100.17930			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.64127		0.00000	100.55764			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	99.94722		0.00000	99.87693			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.48804		0.00000	100.41723			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.99986		0.00000	99.91968			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.24716		0.00000	101.15015			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.10068		0.00000	101.02356			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.21824		0.00000	100.13912			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.95873		0.00000	100.88018			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.97069		0.00000	100.89115			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.88338		0.00000	100.82349			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.79635		0.00000	100.73134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.15397		0.00000	101.07343			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.42135		96.87723		8.38707	96.85594			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.21409		0.00000	101.12970			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.77378		104.41639		8.73953	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		101.29136		0.00000	101.20202			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.22366		104.41639		9.18944	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		101.38578		0.00000	101.29037			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		101.24888		0.00000	101.16478			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.39819		0.00000	101.30819			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.45370		0.00000	101.36038			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.73402		0.00000	100.64927			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		100.93770		9.89000	100.83008			989,000,000.00	100,000	100,000.00
HWAY20	On 31/07/2020	Spot Bond	8.79500		105.95460		8.75500	106.05162			2,992,059,000,000.00	340,200,000	3,070,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	2.18000		267.73732		2.18000	267.57514			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.16000		268.15281		2.16000	267.99095			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.76000		96.83188		9.73000	96.98444			24,596,176,000,000.00	2,520,100,000	3,426,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.68000		97.45425		9.65000	97.61360			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		40.75739		100.00000	40.35518			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.57887		100.00000	10.47447			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		64.93584		100.00000	64.29502			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		30.88385		100.00000	30.57907			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.11976		100.00000	16.95082			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.30752		100.00000	9.21464			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91500		110.01600		1.91500	109.95241			167,904,902,000,000.00	87,678,800,000	08,154,100,000.00
I2038	On 31/01/2038	Spot Bond	2.20000		110.15769		2.20000	110.09058			6,270,000,000,000.00	2,850,000,000	53,201,400,000.00
I2046	On 31/03/2046	Spot Bond	2.29000		107.36605		2.29000	108.58023			182,398,500,000,000.00	79,650,000,000	93,950,000,000.00
I2050	On 31/12/2050	Spot Bond	2.28000		115.25467		2.30000	114.62715			6,042,000,000,000.00	2,650,000,000	37,683,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		92.60000		0.00000	92.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.95000		102.52443		7.91500	102.47049			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.05136		0.00000	100.97554			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.25078		0.00000	100.17549			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.45000		102.12018		8.41500	102.09196			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.16500		102.93701		9.12500	102.97021			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.03500		103.59147		8.00000	103.50405			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.04211		0.00000	100.96765			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.63042		0.00000	100.55550			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000		113.49907		4.85000	113.39824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	8.27000		100.76402		8.23500	100.74920			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.89807		0.00000	100.82436			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.95129		0.00000	100.87320			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		123.94572		1.70000	123.87700			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000		123.69876		2.44000	123.62017			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.34945		0.00000	101.84895			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.24719		0.00000	102.81646			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.83500		99.55533		8.79500	103.96308			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.65736		0.00000	100.53940			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.86116		0.00000	101.74078			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.65030		0.00000	100.57544			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.39000		96.79598		9.36000	96.80785			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.88500		89.89938		9.84500	89.96515			988,500,000.00	100,000	100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.46335		0.00000	100.39641			0.00	2,080,300,000	232,300,000.00
IBL49	On 02/04/2018	Spot Bond	8.91500		94.57602		8.87500	98.27044			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.93500		97.36577		9.89500	97.44279			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.94651		0.00000	100.87346			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.97484		0.00000	100.89960			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.21000		99.00713		8.17500	98.99221			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.17000		97.40877		9.14000	97.41597			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.08075		0.00000	100.99727			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.70340		0.00000	100.63072			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.48500		100.99113		8.44500	100.99968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	9.13000	101.18515		9.10000	101.20244			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.16000	101.55641		10.11500	101.72407			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	100.00000	1.13308		100.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00358		100.00000	0.00355			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.99145		0.00000	100.91920			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.04142		0.00000	100.96587			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.52000	97.81934		9.47500	97.92855			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.13907		5.00000	102.08365			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.13907		5.00000	102.08365			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.71192		5.00000	100.65698			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.13907		5.00000	102.08365			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.10768		4.00000	100.06459			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.51485		0.00000	102.63863			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.47686		0.00000	102.54651			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.82148		0.00000	101.88765			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	97.56097		100.00000	95.86417			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.96176		9.20000	111.85115			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.85528		0.00000	99.77200			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.85528		0.00000	99.77200			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.78163		0.00000	100.69143			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.47215		100.00000	7.40000			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.96951		0.00000	100.89750			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.83135		0.00000	100.75903			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.70485		0.00000	100.63271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.95000	99.25890		9.91500	99.18611			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.45279		0.00000	100.38100			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	102.03904		0.00000	101.97630			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.23470		0.00000	100.16753			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.39648		0.00000	100.29091			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.01685		100.00000	5.95681			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	95.54974		100.00000	94.55959			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond		100.00000	82.02247		100.00000	81.29176			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond		100.00000	93.65192		100.00000	90.85634			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond		100.00000	88.88321		100.00000	86.36170			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond		5.80000	97.18174		5.80000	97.18173			0.00	0	0.00
INA413	On 25/03/2014	Spot Bond		5.80000	99.88889		5.80000	99.87304			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.80000	99.77803		5.80000	99.76221			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.80000	99.66741		5.80000	99.65163			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.80000	99.55704		5.90000	99.53342		13,920,000,000,000.00	2,400,000,000	1,200,000,000.00	
INA417	On 22/04/2014	Spot Bond		5.90000	99.43743		5.90000	99.42145			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		5.90000	99.32567		5.90000	99.30973			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		5.90000	99.21417		5.90000	99.19826			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		5.90000	99.10291		6.00000	99.07171			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		6.00000	98.97500		6.00000	98.95890			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond		6.00000	98.86241		6.00000	98.84634			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond		6.00000	98.63799		6.00000	98.62199			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	101.91961		0.00000	101.82312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		11.55335	103.24366		11.55752	103.11076			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.55335	101.96869		11.55752	101.83744			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	99.99975		0.00000	99.91313			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.39137		0.00000	100.27984			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00013		0.00000	99.91533			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	103.06871		6.50000	102.99629			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.09102		0.00000	100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	101.45427		0.00000	101.38057			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	97.42372		0.00000	97.42372			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.19070		0.00000	100.11433			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	101.07444		0.00000	101.00586			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.15582		0.00000	101.08189			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.71035		0.00000	100.64113			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.91104			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.39837		0.00000	100.31802			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	101.93767		0.00000	101.87466			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	101.85918		0.00000	101.79507			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.06721		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.06668		0.00000	100.00000			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.22820		0.00000	100.16289			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	101.00481		0.00000	100.93786			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.80705		0.00000	100.73827			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.68675		0.00000	100.61814			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.57964		0.00000	100.51071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond	0.00000		100.57272		0.00000	100.50461			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.38795		0.00000	100.32107			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.11363		0.00000	100.04870			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		102.05956		0.00000	101.95222			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.39815		0.00000	100.33063			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.28007		0.00000	99.21747			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		95.80052	100.00000	100.00000	94.80519			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		92.40506	100.00000	100.00000	100.00000			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		80.93126	100.00000	100.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.25034		0.00000	101.17160			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.27893		0.00000	101.19854			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.29804		0.00000	101.21654			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.96000		103.48750		8.92500	103.47979			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.66000		99.89517		7.62500	99.81234			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.27280		0.00000	100.19473			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.31500		101.26027		9.27500	101.27732			1,863,000,000.00	200,000	200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.40712		0.00000	101.32882			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.37944		0.00000	101.29776			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.63121		0.00000	100.53296			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00017		0.00000	99.91194			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.13000		104.26896		9.09500	104.20805			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.01363		0.00000	101.93227			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.41506		0.00000	100.32231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.53000	114.63704		3.53000	114.55061			2,118,000,000,000.00	600,000,000	300,000,000.00
IV019	On 31/03/2028	Spot Bond	3.95000	127.83713		3.95000	129.67539			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.80582		0.00000	101.61650			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.46460		0.00000	101.37445			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.45607		0.00000	101.36469			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.27056		0.00000	100.18063			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.93587		0.00000	99.85049			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.91500	90.82822		3.91500	90.75594			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91500	97.36965		3.91500	97.29218			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.30911		0.00000	100.21429			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.89633		0.00000	100.80126			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.23470		0.00000	100.16753			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.46000	109.43013		12.43000	109.38096			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.34215		0.00000	101.23836			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	127.83713		3.95000	129.67539			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.00000		100.00000	94.37791			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	87.60432		100.00000	85.15385			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.42776		0.00000	100.35530			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.04736		0.00000	100.97561			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.58833		0.00000	100.51933			0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000	97.18173		5.80000	99.95235			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	99.85719		5.80000	99.84135			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.74640		5.80000	99.73059			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.63585		5.80000	99.62008			9,280,000,000,000.00	1,600,000,000	800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA416	On 17/04/2014	Spot Bond	5.80000	99.52555		5.90000	99.50140			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.40547		5.90000	99.38950			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.18236		5.90000	99.16646			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.07117		6.00000	99.03945			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.83028		6.00000	98.81423			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.00000	98.60601		100.00000	81.29176			4,800,000,000,000.00	800,000,000	800,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.84101		0.00000	100.75632			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.96090		0.00000	100.88136			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.00556		0.00000	100.92543			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.43369		0.00000	101.36142			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.33657		0.00000	101.26275			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.82936		0.00000	100.75831			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.80839		0.00000	100.74009			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.71614		0.00000	100.64755			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.82570		0.00000	100.75494			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.58015		0.00000	100.50687			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.58701		0.00000	100.50234			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.46229		0.00000	100.38354			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.27903		0.00000	101.19864			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.28859		0.00000	101.20764			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.30770		0.00000	101.22565			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.22169		0.00000	101.14461			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.14538		0.00000	101.06540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	100.96085		0.00000	100.88130			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.09401		0.00000	100.01866			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.66929		0.00000	100.59225			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.46247		0.00000	100.39027			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.45754		0.00000	100.38610			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.89194		100.00000	59.29429			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	87.52998		100.00000	86.69834			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	87.52998		100.00000	86.69834			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.09568		0.00000	101.01296			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.15381		100.00000	62.53058			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.44708		0.00000	101.36629			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.66653		100.00000	22.44035			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.32934		0.00000	101.24343			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	56.31801		100.00000	55.75602			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	57.58458		100.00000	57.00995			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.00805		100.00000	61.39613			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	59.26640		100.00000	58.81791			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.42186		100.00000	60.80895			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.47852		100.00000	54.94288		1,700,000,000,000,000.00	17,000,000,000	17,000,000,000.00	
KCF03U	On 30/10/2015	Spot Bond	100.00000	57.63033		100.00000	56.88999			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.51275		0.00000	100.42284			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.20493		0.00000	101.10609			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.98500	140.39298		8.95000	140.59654			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.30978		0.00000	100.23999			0.00	0	0.00

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	100.12731		0.00000	101.62864			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.47014		0.00000	100.39057			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.33192		0.00000	100.25596			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.03559		0.00000	100.95562			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.41500	95.84270		9.37500	95.85612			3,766,000,000.00	400,000	400,000.00
LGL03	On 03/04/2018	Spot Bond		9.56500	93.48382		9.52500	97.32058			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.03500	96.90904		9.99500	96.98547			1,003,500,000.00	100,000	100,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.32116		0.00000	100.20435			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.95000	102.55069		10.91500	102.48455			22,776,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.35040		0.00000	100.22289			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.62716		0.00000	100.54682			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.66998		0.00000	100.58422			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.72128		0.00000	100.62903			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.86722		0.00000	100.79998			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	101.11954		0.00000	101.05166			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	99.86860		0.00000	99.81020			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.56223		0.00000	99.50386			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.17925		0.00000	99.11611			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.27130		0.00000	100.20747			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	98.82118		0.00000	98.75746			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	95.30026		100.00000	94.31525			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	60.80205		100.00000	60.34194			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	56.31801		100.00000	55.75602			0.00	0	0.00

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	100.42549		0.00000	100.35707			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	52.71211		100.00000	52.20318			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	94.55959		100.00000	93.58974			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	97.59358		100.00000	96.56085			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	96.30607		100.00000	95.30026			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	91.02244		100.00000	90.12346			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	93.83033		100.00000	92.87532			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.65317		0.00000	99.59537			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.35268		0.00000	101.28343			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.54086		0.00000	100.47159			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.48973		0.00000	101.41956			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.13822		0.00000	101.06232			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.24368		0.00000	101.71647			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.91674		0.00000	102.44331			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	99.95231		0.00000	99.88843			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.26480		0.00000	100.19676			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.23860		0.00000	100.17090			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.57048		0.00000	100.49865			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.68390		0.00000	100.61668			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.73844		0.00000	100.66586			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	98.48090		100.00000	97.46302			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	78.18697		100.00000	77.31092			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	60.21337		100.00000	59.61251			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.07350		100.00000	16.69423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		51.44897	100.00000	40.75739				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.31000		102.84469	9.28000	102.86039				0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.23441	0.00000	100.14934				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.21819	0.00000	100.13907				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.70600	0.00000	101.63074				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.91176	0.00000	102.83336				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.93465	0.00000	102.85568				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		103.04912	0.00000	102.96726				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.28951	0.00000	101.20888				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.36047	0.00000	101.27606				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.65000		103.87227	8.61000	103.86528				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.38000		101.83487	9.35000	101.84559				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.19500		101.14854	10.15000	101.27451				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.97500		104.08418	6.94000	104.03102			20,925,000,000,000.00	3,000,000,000	3,000,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.06887	0.00000	99.99989				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.07155	0.00000	99.99988				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.23500		100.17247	10.19500	100.22938				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.95000		100.95582	7.91500	100.91875			795,000,000.00	100,000	4,760,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.47710	0.00000	100.39620				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.57500		100.60073	9.53500	100.60410				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.13702	0.00000	100.05842				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	10.07000		100.16232	10.02500	100.27775			102,327,312,000,000.00	10,161,600,000	4,680,800,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.88663	100.00000	8.80083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	100.45761		0.00000	100.37997			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.27500	100.49751		9.23500	100.50469			927,500,000.00	100,000	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.46000	103.07014		6.42500	103.00976			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	8.05000	103.38259		8.01500	103.33600			13,846,000,000,000.00	1,720,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.21500	104.48986		9.17500	104.50004			921,500,000.00	100,000	20,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.47978		100.89771	6.41461			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.56575		100.61875	6.49988			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	100.69978		0.00000	100.62556			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.71110		0.00000	100.63567			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.72137		0.00000	100.64485			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.72635		0.00000	100.64929			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.78841		0.00000	100.70479			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.86049		0.00000	100.76924			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.41555		100.00000	0.41141			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.41555		100.00000	0.41141			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.51000	95.56948		9.46500	95.72109			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.90000	99.01481		7.86500	99.00296			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.06472		0.00000	100.99677			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.75500	98.80480		9.71500	98.88945			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.24676		0.00000	101.18009			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.38000	100.12462		9.38000	100.02491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.67216		0.00000	100.59936			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.73000		100.12917		9.73000	100.02582			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.01647		0.00000	101.94428			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.79118		0.00000	100.71984			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.69559		0.00000	101.62195			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.88887		0.00000	100.81766			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.60036		0.00000	100.52993			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	100.00000		15.29437		100.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.65000		104.22848		7.61500	104.19312			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.42683		0.00000	100.29566			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.21000		109.64647		9.18000	109.67332			921,000,000.00	100,000	100,000.00
NBK4	On 28/10/2024	Spot Bond	11.16000		32.58903		11.12500	32.66019			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.05000		105.77863		8.01500	105.72303			0.00	0	964,600,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.17112		0.00000	101.08949			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.23963		0.00000	101.15359			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.89500		100.00000		7.86000	99.91393			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.93598			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.40000		101.75691		8.36500	101.72902			1,680,000,000.00	200,000	200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92789			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.56420	0.00000	100.47949				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.85333	0.00000	101.61820				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.49875	0.00000	101.41459				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.32956	0.00000	101.24364				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.42723	0.00000	100.34418				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.56157	0.00000	88.54309				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.40440	0.00000	100.32570				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.01855	0.00000	100.93801				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.11767	0.00000	101.02999				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.98285	0.00000	100.90166				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.42222	0.00000	101.33354				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.75185	0.00000	84.73274				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.22997	0.00000	101.73197				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.72439	0.00000	100.64103				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.07499	0.00000	99.99982				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.07072	0.00000	99.99986				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.41005	0.00000	101.32803				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.06809	0.00000	99.99987				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.07178	0.00000	100.00000				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.07173	0.00000	100.00000				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.97619	0.00000	100.90084				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.08311	0.00000	100.00000				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.33000	101.90837	10.29500	102.00775				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.08258		0.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.36500	100.65468		10.33000	100.74358			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.08311		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.07443		0.00000	100.00000			0.00	0	300,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.37313		0.00000	100.29828			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.90000	102.42579		8.86500	102.37756			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.60856		0.00000	103.50895			0.00	0	1,200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.52419		0.00000	100.43443			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.19027		0.00000	101.12337			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.66500	113.30768		12.62500	113.29944			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.79913		0.00000	110.70496			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.67017		0.00000	101.60998			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.50046		0.00000	100.39956			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.42000	161.10879		2.42000	161.00703			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.28500	101.80684		9.24500	101.89414			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.24235		0.00000	100.17238			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.23564		0.00000	100.16820			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.91500	103.24966		9.87500	103.32216			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.53013		0.00000	100.45362			0.00	0	315,600,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.59360		0.00000	100.52516			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.50442		0.00000	100.43160			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.49977		0.00000	100.42760			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.51879		0.00000	100.44391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	10.11500		103.75570		10.07500	103.86449			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.53785		0.00000	100.46025			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.51886		0.00000	100.44397			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.53018		0.00000	100.45367			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.31500		103.25611		10.27500	103.32198			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.56824		0.00000	100.48628			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.54546		0.00000	100.46676			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.53778		0.00000	100.46017			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.68161		0.00000	100.58336			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.63550		0.00000	100.54388			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.55296		0.00000	100.47318			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.40000		104.83857		7.36500	104.75833		59,200,000,000,000.00	8,000,000,000	2,000,000,000.00	
NRA018	On 30/11/2018	Spot Bond	9.05000		115.81110		9.02000	115.81988		5,792,000,000,000.00	640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.45000		121.08975		9.40500	121.25598		9,450,000,000,000.00	1,000,000,000	750,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.31500		165.23378		2.31500	165.13127		0.00	0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.66500		123.86184		9.63000	124.04573		5,992,300,000,000.00	620,000,000	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000		101.13319		0.00000	101.05398			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		101.10228		0.00000	101.02505			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.18356		0.00000	101.10320			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		101.00318		0.00000	100.92574			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.70188		0.00000	101.62944			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00008		0.00000	99.92410			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.47126		0.00000	100.39472			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.48816		0.00000	100.40891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	100.53377	0.00000	100.44240			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.68003	0.00000	100.56404			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.40360	100.00000	16.23992			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	30.19118	100.00000	29.89325			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.18000	106.19124	7.14500	106.16210			2,154,000,000.00	300,000	300,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	15.29084	100.00000	15.13826			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	97.12000	0.00000	97.12000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	46.64276	100.00000	46.18247			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.70081	0.00000	100.62648			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.94383	0.00000	100.87100			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.41744	0.00000	100.34549			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.34550	0.00000	100.27366			0.00	0	0.00
PNP15		On 12/05/2014	Spot Bond	0.00000	100.64055	0.00000	100.57649			0.00	0	0.00
PNP16		On 22/05/2014	Spot Bond	0.00000	100.51244	0.00000	100.44838			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.50223	0.00000	100.43240			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.22624	0.00000	102.29121			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.27740	0.00000	100.16129			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.12512	0.00000	100.05358			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.12308	0.00000	100.05271			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.13598	0.00000	100.01144			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.12977	0.00000	100.05558			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.12550	0.00000	100.05375			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.14314	0.00000	100.01454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.13534		0.00000	100.05796			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.12996		0.00000	100.05566			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.15103		0.00000	100.01796			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.14183		0.00000	100.06074			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.13515		0.00000	100.05788			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.92141		0.00000	100.84733			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.95189		0.00000	100.87561			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.96560		0.00000	100.88833			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.99607		0.00000	100.91660			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.12701		0.00000	101.03810			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.15745		0.00000	101.06634			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.10936		0.00000	101.02368			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.95000		103.30760		6.91500	103.24864			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.83000		96.82918		6.79500	96.77512			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40500		38.02421		8.37000	38.14014			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.95000		109.36232		6.91500	109.33282		9,542,117,030,000,000.00	11,815,400,000	38,382,629,900.00	
R158	On 15/09/2015	Spot Bond	6.95000		109.36232		6.91500	109.33282			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.85000		90.53965		6.81500	90.51891			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.95000		114.98925		6.91500	114.98988			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.78000		84.78431		6.74500	84.79424			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.58500		117.32002		8.55000	117.50763		5,228,532,599,783,000.00	38,675,899,800	94,922,637,900.00	
R187P	On 21/12/2026	Spot Bond	8.32500		35.36340		8.29000	35.48349			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.24500		32.93947		8.21000	33.06278			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.91000		273.41267		1.91000	273.25507		101,162,080,400,000.00	52,964,440,000	26,062,456,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	6.46000	103.85707		6.42500	103.81039			1,354,016,000,000,000.00	09,600,000,000	97,983,867,400.00
R202	On 07/12/2033	Spot Bond	2.12000	212.51677		2.12000	212.38943			608,538,987,464,000.00	87,046,692,200	80,043,300,000.00
R2023	On 28/02/2023	Spot Bond	8.46000	96.10676		8.41500	96.29129			8,206,616,232,000,000.00	70,049,200,000	85,416,213,200.00
R203	On 15/09/2017	Spot Bond	7.71500	101.80233		7.67500	101.84016			7,263,881,576,500,000.00	41,527,100,000	74,328,694,400.00
R2030	On 31/01/2030	Spot Bond	9.04500	92.41905		9.01500	92.56345			4,689,882,790,200,000.00	18,505,560,000	15,902,701,100.00
R2037	On 31/01/2037	Spot Bond	9.17500	94.79132		9.14500	94.96828			2,457,245,940,175,000.00	67,819,721,000	30,872,626,700.00
R204	On 21/12/2018	Spot Bond	7.96000	102.17998		7.93000	102.20950			0,904,844,391,776,000.00	69,955,325,600	09,296,932,700.00
R2048	On 28/02/2048	Spot Bond	9.27500	95.16011		9.24000	95.41009			3,297,139,142,500,000.00	55,486,700,000	95,434,000,000.00
R207	On 15/01/2020	Spot Bond	8.23500	96.86653		8.19500	96.95754			3,160,678,451,453,000.00	98,139,459,800	02,705,610,000.00
R208	On 31/03/2021	Spot Bond	8.37000	91.40319		8.32500	94.91085			7,387,798,721,490,000.00	82,652,177,000	03,945,447,900.00
R209	On 31/03/2036	Spot Bond	9.11000	72.90351		9.08000	76.17138			4,967,454,167,732,000.00	45,274,881,200	89,144,290,800.00
R210	On 31/03/2028	Spot Bond	2.05000	159.37361		2.05000	161.22057			109,779,130,775,000.00	53,550,795,500	27,670,268,400.00
R211	On 31/01/2017	Spot Bond	1.00000	126.35348		1.00000	126.29313			18,800,000,000,000.00	18,800,000,000	24,336,600,000.00
R212	On 31/01/2022	Spot Bond	1.87000	128.76052		1.87000	128.68672			298,378,322,000,000.00	59,560,600,000	96,662,800,000.00
R213	On 28/02/2031	Spot Bond	9.01500	83.11721		8.98500	83.26287			5,676,508,827,402,000.00	29,673,746,800	21,619,064,800.00
R214	On 28/02/2041	Spot Bond	9.19500	73.70884		9.16500	73.86775			6,692,448,342,000,000.00	27,835,600,000	66,984,400,000.00
R226C	On 15/09/2014	Spot Bond	6.43000	97.00932		6.39500	96.95919			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.01000	93.49947		6.97500	93.46064			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.85000	90.53965		6.81500	90.51891			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.77000	87.67525		6.73500	87.67077			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.78000	84.78431		6.74500	84.79424			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.51500	98.43625		6.48000	98.37575			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.46500	95.37338		6.43000	95.33113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.92000	91.88215		6.88500	91.85249			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.79000	89.00429		6.75500	88.99188			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.77000	86.11920		6.73500	86.12195			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.83000	83.16696		6.79500	83.18315			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.69000	78.28413		7.65000	78.31740			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.74000	75.24978		7.70000	75.29583			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.96500	71.78343		7.93500	71.80996			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.94500	69.09718		7.91500	69.13284			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.92500	66.52425		7.89500	66.56834			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.91500	64.02406		7.88500	64.07582			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.19500	60.56028		8.15500	60.65249			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.17500	58.25194		8.13500	58.35198			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.29000	55.51837		8.24500	55.64302			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.26000	53.42779		8.21500	53.55951			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.23000	51.43076		8.18500	51.56890			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.20000	49.52266		8.15500	49.66659			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.16000	47.74150		8.11500	47.89085			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.12000	46.04213		8.07500	46.19638			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.52500	42.51796		8.49000	42.62548			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.48500	40.94819		8.45000	41.05883			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.44500	39.45154		8.41000	39.56497			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.40500	38.02421		8.37000	38.14014			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.36500	36.66263		8.33000	36.78076			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.32500	35.36340		8.29000	35.48349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	8.28500	34.12336	8.25000	34.24516			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.24500	32.93947	8.21000	33.06278			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.63908	0.00000	101.53471			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.61557	0.00000	100.52326			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.67056	0.00000	101.56751			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.47902	0.00000	101.38080			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.90717	100.00000	13.76839			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.36355	100.00000	6.30076			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.31400	100.00000	17.14683			0.00		0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.34743	0.00000	100.26983			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.51790	0.00000	101.44197			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.26198	0.00000	100.18174			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.64296	0.00000	100.57306			0.00		0	0.00	
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93019			0.00		0	0.00	
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.61477	0.00000	100.55005			0.00		0	0.00	
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.67744	0.00000	100.60613			0.00		0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	101.13670	0.00000	101.05727			0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.62356	0.00000	100.54484			0.00		0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	101.36561	0.00000	101.28571			0.00		0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000	100.95091	0.00000	100.86957			0.00		0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000	100.27912	0.00000	100.19995			0.00		0	0.00	
RES25	On 03/10/2014	Spot Bond	0.00000	101.28368	0.00000	101.21262			0.00		0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000	101.10968	0.00000	101.03081			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES28	On 08/05/2014	Spot Bond	0.00000	102.08107		0.00000	102.01704			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.46500		0.00000	100.38629			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.34285		0.00000	100.26093			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.40380		0.00000	100.32509			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.28356		0.00000	101.17116			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.78518		0.00000	102.29641			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.67352		0.00000	101.54186			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.49945		0.00000	101.38158			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.49945		0.00000	101.38158			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.91492		0.00000	99.80228			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.90478		0.00000	99.77887			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.39137		0.00000	100.27984			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.85738		12.35000	103.71994			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.32833		0.00000	100.23511			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.75772		100.00000	13.62043			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.30694		0.00000	100.21966			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.74874		0.00000	100.66124			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.39838		0.00000	101.31024			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.23639		0.00000	101.14926			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.63724		0.00000	100.54167			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.38830		100.00000	2.36499			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.37110		100.00000	10.26876			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.89194		100.00000	23.65353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.98810	100.00000	13.91966				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.10673	100.00000	18.91607				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.15198	0.00000	104.96754				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.26725	0.00000	102.09475				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.67000		105.71485	9.62500	105.83490				967,000,000.00	100,000	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.71000		101.44974	9.66500	101.62155				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.16500		103.50006	10.13500	103.61543				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.66945	0.00000	97.69760				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.20000		109.72948	8.16500	109.71814				0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.60016	0.00000	100.51326				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.76500		102.65282	9.72500	102.66707				52,731,000,000,000.00	5,400,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.15313	0.00000	101.06875				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.14934	0.00000	100.01733				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.14893	0.00000	101.06214				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.18822	0.00000	101.09998				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.16439	0.00000	101.07780				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.05000		104.90010	8.01500	104.84789				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.56000		99.98076	9.53000	99.97493				0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		130.12906	2.60000	133.78307				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.41000		107.25108	8.37500	107.20538				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.27000		107.45105	8.23500	107.40687				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.20000		107.55123	8.16500	107.50781				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.11500		97.66943	9.07500	97.69032				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond			8.34500	107.34386		8.31000	107.29886			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			8.31000	107.39387		8.27500	107.34925			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	100.13506		0.00000	100.01106			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond			0.00000	100.29394		0.00000	100.24037			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond			0.00000	99.99992		0.00000	99.90686			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	99.80317		0.00000	101.45110			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.76500	100.44629		8.72500	100.47080			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	101.38353		0.00000	101.30937			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	99.99978		0.00000	99.92498			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	104.09207		0.00000	104.01958			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.52000	105.91577		9.47500	106.04524			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			10.23500	102.28591		10.20000	102.41180			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.75455		0.00000	100.66770			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	101.18338		0.00000	101.11507			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.81583		0.00000	100.73849			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	103.29606		0.00000	103.22081			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			9.06000	102.14777		9.03000	102.16926			3,624,000,000.00	400,000	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	9.26406		100.00000	9.18142			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			10.06000	101.31028		10.01500	101.48029			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond			9.28500	94.86077		9.25000	95.00467			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond			10.07000	95.30813		10.02500	95.42952			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond			8.13000	109.12037		8.09500	109.09972			813,000,000.00	100,000	100,000.00
SBSI11	On 07/12/2023	Spot Bond			2.44000	262.40615		2.44000	262.23978			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond			1.70000	123.94572		1.70000	123.87700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		105.49000		0.00000	105.49000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.77951		100.00000	8.69474			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		122.02574		2.27000	121.95048			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.06871		6.50000	102.99629			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.12905		0.00000	99.99483			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.86471		0.00000	99.78679			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.48593		0.00000	101.40647			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.74500		99.28973		9.70500	99.29423			974,500,000.00	100,000	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.19981		0.00000	101.11557			0.00	0	63,490,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.34969		0.00000	101.26967			0.00	0	17,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91979			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00003		0.00000	99.93223			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.83073		0.00000	100.76078			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.33088		100.00000	9.23777			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.24158		0.00000	100.16136			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.25000		103.93850		8.21500	103.92227			28,710,000,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.56000		97.84293		9.53000	97.84604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	9.06500	97.81342		9.02500	97.83489			33,721,800,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.64312		0.00000	100.56870			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.59943		0.00000	100.52125			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.71976		0.00000	100.64420			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.60370		0.00000	100.52497			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.06670		0.00000	100.98432			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.81500	103.88945		8.77500	103.87287			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.36365		0.00000	101.28787			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.50353		0.00000	101.42789			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.21127		0.00000	101.13095			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.05000	94.63532		10.00500	94.72326			48,242,010,000,000.00	4,800,200,000	2,400,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.43573		0.00000	100.35106			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.95884		0.00000	99.87681			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.05670		0.00000	100.97342			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.97800	83.85519		9.93300	87.33130			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.04000	83.57994		9.99500	87.05492			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.70500	102.95722		7.67000	102.89719			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.49500	91.48820		9.45500	91.55962			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.03092		0.00000	100.03904			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.89500	98.30495		8.85500	98.32840			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.66500	102.33111		2.66500	102.26358			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.91000	98.56267		8.88000	98.58025			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.70686		0.00000	100.63905			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.66422		0.00000	100.55960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	0.00000	100.52220		0.00000	100.44077			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.00500	106.17249		9.97000	106.31460			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.38503		0.00000	100.31002			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.73087		0.00000	99.65404			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.02452		0.00000	100.03704			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.24500	74.60551		10.21500	74.71638			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.41073		0.00000	100.32706			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.07413		0.00000	101.00208			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.15014		0.00000	101.06864			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.55646		0.00000	99.49732			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.45256		0.00000	99.39337			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.45273		0.00000	99.39357			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.32747		0.00000	99.26342			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.20127		0.00000	99.13737			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.18527		0.00000	99.12137			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.15257		0.00000	99.08861			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.15376		0.00000	99.08989			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.08820		0.00000	99.02422			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.05479		0.00000	98.99071			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.96526		0.00000	98.90059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1058	On 03/04/2014	Spot Bond	0.00000	99.84026		0.00000	99.77636			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.77561		0.00000	99.71150			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.71171		0.00000	99.64765			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.74397		0.00000	98.67956			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.61710	100.00000		80.39648			0.00	47,800,000,000	19,200,000,000.00
SY1066	On 17/04/2014	Spot Bond	100.00000	93.83033	100.00000		92.87532			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.59936	100.00000		80.21978			0.00	21,900,000,000	12,800,000,000.00
SY1068	On 16/04/2014	Spot Bond	100.00000	94.07216	100.00000		93.11224			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.41000	106.95258		7.37500	106.91930			4,149,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.18500	98.53264		9.15000	103.16725			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	80.46417	100.00000		79.79642			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	62.37251	100.00000		61.75699			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.66481	100.00000		27.38874			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.23000	100.76473		7.23000	100.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.01651		0.00000	100.94478			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.87872		0.00000	100.80675			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.55760		0.00000	100.49022			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.38725		0.00000	100.31180			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.53843		0.00000	99.48074			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	76.89010		0.00000	79.69130			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.50334		0.00000	100.43656			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000	8.67368	100.00000		8.58993			4,080,000,000,000,000.00	40,800,000,000	40,800,000,000.00
TFS123	On 20/03/2019	Spot Bond	100.00000	1.45520	100.00000		1.44115			8,420,000,000,000,000.00	84,200,000,000	59,200,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.63129	100.00000		80.21978			0.00	32,000,000,000	22,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.87453	0.00000	100.80266				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.20000		102.35195	8.16500	102.33542				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.08901	0.00000	101.01114				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.12316	0.00000	101.04307				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.38867	7.83000	101.30266				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.07023	0.00000	100.99357				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.11292	0.00000	101.03349				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.06538	0.00000	100.98173				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.07023	0.00000	100.99357				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.11292	0.00000	101.03349				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.27117	7.16000	101.19248				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.19655	0.00000	101.11169				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.18973	0.00000	101.10531				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.35340	0.00000	101.25834				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.33125	0.00000	101.23763				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.99883	0.00000	101.86148				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.92260	0.00000	101.79027				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.06852	0.00000	100.99197				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.12316	0.00000	101.04307				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.42635	8.73000	101.40241				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.06339	0.00000	100.98717				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.11292	0.00000	101.03349				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.43000		97.04352	9.40000	97.12095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.19996		0.00000	101.11489			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.18120		0.00000	101.09734			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.34999		0.00000	101.25515			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.34317		0.00000	101.24878			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.88023		0.00000	101.75069			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.88701		0.00000	101.75703			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.12825		0.00000	101.04937			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.78911		101.06155	6.72148			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.06339		0.00000	100.98717			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.84926		0.00000	109.77176			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.21703		0.00000	101.13083			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.28524		0.00000	101.19461			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.00560		0.00000	101.86781			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.52068		0.00000	101.44693			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.10247		0.00000	101.02524			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.11966		0.00000	101.04133			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.10247		0.00000	101.02524			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.11966		0.00000	101.04133			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.12825		0.00000	101.04937			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.09216		0.00000	101.01559			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.11966		0.00000	101.04133			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.21416		0.00000	101.12978			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.21416		0.00000	101.12978			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.21416		0.00000	101.12978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.35156	0.00000	101.25836				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.38590	0.00000	101.29049				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.34297	0.00000	101.25032				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.02883	0.00000	101.89202				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.07164	0.00000	101.93206				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.05452	0.00000	101.91605				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.70000	108.03888	8.66500	107.97509				870,000,000.00	100,000	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.41000	89.56129	8.37000	89.65034				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.62500	105.21994	8.58500	105.24653				39,675,000,000,000.00	4,600,000,000	5,950,000,000.00
TN20	On 17/09/2020	Spot Bond	9.57000	104.61096	9.52500	104.72496				327,396,399,000,000.00	34,210,700,000	15,885,974,900.00
TN23	On 06/11/2023	Spot Bond	9.64000	111.26218	9.59500	111.43881				228,275,200,000,000.00	23,680,000,000	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.73500	99.25143	9.70000	99.38314				292,244,700,000,000.00	30,020,000,000	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.73000	96.97849	9.69500	97.12701				161,625,030,000,000.00	16,611,000,000	6,732,974,900.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.89904	0.00000	100.82847				0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.53394	0.00000	100.45688				0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.76128	0.00000	100.68742				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.67876	0.00000	100.60063				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.69687	0.00000	100.61667				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.69869	0.00000	100.61827				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.78780	0.00000	100.69714				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.97255	0.00000	100.86065				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.25159	0.00000	101.17896				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.34398	0.00000	101.26899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.37555		0.00000	101.29891			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.71997			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.64731		0.00000	99.58853			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.53257		0.00000	99.47414			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.21820		0.00000	99.15806			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.03405		0.00000	98.97551			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.83686		0.00000	99.77753			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.96029		0.00000	96.89696			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.42304		0.00000	99.36387			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.25666		0.00000	96.19267			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.08095		0.00000	96.01774			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.78521		0.00000	98.72447			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.10797		0.00000	98.04593			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.97835		0.00000	94.91228			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.66880		0.00000	97.60024			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.90501		0.00000	93.82835			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.46085		0.00000	97.39314			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.77560		0.00000	93.71646			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.54959		0.00000	93.47502			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	100.00000	67.21915		100.00000	100.00000		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
TSP163	On 19/03/2015	Spot Bond	100.00000	50.47702		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.73816	100.00000	12.61105				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		96.45383	100.00000	95.47211				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		101.04808	0.00000	100.98819				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		101.01814	0.00000	100.95825				0.00	500,000,000	1,000,000,000.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.98819	0.00000	100.92830				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		97.07114	100.00000	96.07808				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.94327	0.00000	100.88338				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.91333	0.00000	100.85344				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.54819	0.00000	100.48370				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.55851	0.00000	100.49110				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.51945	0.00000	100.45452				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000		100.19299	0.00000	100.12866				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		101.13104	0.00000	101.06249				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.62458	0.00000	100.55110				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.99542	0.00000	100.93510				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.55658	0.00000	100.49110				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.77000		105.23530	9.72500	105.35651				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.23419	0.00000	101.16122				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.25700	0.00000	101.16985				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.72260	0.00000	101.62766				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.05500		100.67854	10.01500	100.68642				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		99.93482	0.00000	99.86929				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		99.94804	0.00000	99.87885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000	100.80445		0.00000	100.72747			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.83168		0.00000	100.75208			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.83290		0.00000	100.75318			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.92706		0.00000	99.85388			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.92496		0.00000	99.84964			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.31000	114.21878		7.27500	114.20282		143,276,000,000,000.00	19,600,000,000	9,800,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.48000	232.72232		1.48000	232.59888			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.25000	104.81036		7.21500	104.76782			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.22000	105.00722		8.18000	105.02573		143,028,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.51500	104.86005		8.48500	104.88896			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.86000	103.51685		8.82000	103.60634			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.91000	103.33125		8.86500	103.46815		44,550,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.90000	91.74098		6.86500	91.71201			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.48500	99.87578		6.45000	99.80599			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.49500	98.28603		6.46000	98.22675			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.83000	89.98415		6.79500	89.96594			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.47500	95.72830		6.44000	95.68350			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.90000	91.72379		6.86500	91.69491			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.90500	65.20150		7.87500	65.24969			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.55635		100.00000	33.30241			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.76180		100.00000	17.62739			0.00	0	0.00

Total for j-Bonds : 1.42e+017 1,557,034,900 20 275 909 100.00

Grand Total: 1.42e+017 1,557,078,932 20 279 652 858.00