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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2014

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 08/04/2014	Any day expiry		10.63240	10.63240		10.61990	10.61990		12.14	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	22.15980	0.02216	25.76930	0.02577	22.160	14.14	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	2.51810	0.00252	4.35690	0.00436	2.518	17.43	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.66020	10.66020		10.64770	10.64770		12.68	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00050	0.00000	0.00070	0.00000	0.001	22.99	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	723.22840	0.72323	711.59340	0.71159	723.228	14.23	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	222.01300	0.22201	232.19060	0.23219	222.013	13.44	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.97750	0.00098	1.25040	0.00125	0.978	19.09	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.66680	10.66680		10.65430	10.65430		12.69	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	195.01260	0.19501	187.66930	0.18767	195.013	12.50	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.71240	10.71240		10.69960	10.69960		12.79	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.71410	10.71410		10.70130	10.70130		12.81	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.17620	0.00018	0.18470	0.00018	0.176	21.13	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	602.68160	0.60268	592.58420	0.59258	602.682	12.15	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.71580	10.71580		10.70300	10.70300		12.84	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	265.21750	0.26522	275.19680	0.27520	265.218	13.24	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	10.17370	0.01017	12.43220	0.01243	10.174	18.09	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.74330	10.74330		10.73060	10.73060		13.18	110,054,365.20	10,244	1,212,603.00

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	8.64	Put	0.96360	0.00096	1.04890	0.00105	0.964	18.60	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.21570	0.00122	1.32730	0.00133	1.216	17.79	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.25730	0.00126	1.37340	0.00137	1.257	17.67	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	8.74440	0.00874	10.61770	0.01062	8.744	12.46	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	10.02030	0.01002	12.03510	0.01204	10.020	12.45	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	22.35190	0.02235	25.32720	0.02533	22.352	12.40	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	25.13800	0.02514	28.26830	0.02827	25.138	12.39	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	26.12830	0.02613	29.30980	0.02931	26.128	12.39	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	40.68670	0.04069	44.46120	0.04446	40.687	12.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	43.64550	0.04365	47.51210	0.04751	43.646	12.35	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	136.89030	0.13689	143.95870	0.14396	136.890	12.80	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	165.05950	0.16506	172.41150	0.17241	165.060	12.90	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	191.81740	0.19182	199.36820	0.19937	191.817	12.99	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	201.27170	0.20127	208.88020	0.20888	201.272	13.02	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	347.26680	0.34727	358.48700	0.35849	347.267	13.73	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	174.97610	0.17498	173.76410	0.17376	174.976	13.92	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	160.64880	0.16065	159.67370	0.15967	160.649	14.11	0.00	0	19,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	417.34880	0.41735	429.07370	0.42907	417.349	14.11	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	157.92730	0.15793	156.99570	0.15700	157.927	14.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	424.62730	0.42463	436.39570	0.43640	424.627	14.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	155.25220	0.15525	154.36310	0.15436	155.252	14.18	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	135.44220	0.13544	134.85590	0.13486	135.442	14.48	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	130.90750	0.13091	130.38660	0.13039	130.908	14.55	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	128.69930	0.12870	128.20980	0.12821	128.699	14.59	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	118.22550	0.11823	117.88100	0.11788	118.225	14.78	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	114.28780	0.11429	113.99650	0.11400	114.288	14.85	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	70.61130	0.07061	71.29290	0.07129	70.611	16.06	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	827.31130	0.82731	840.69290	0.84069	827.311	16.06	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	60.72880	0.06073	61.51390	0.06151	60.729	16.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	33.93350	0.03393	34.65720	0.03466	33.933	18.06	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,290.63350	1.29063	1,304.05720	1.30406	1,290.634	18.06	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	31.54630	0.03155	32.33860	0.03234	31.546	18.23	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	24.10710	0.02411	25.07890	0.02508	24.107	18.90	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.75210	10.75210	10.73930	10.73930		13.19	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.76790	10.76790	10.75510	10.75510		13.45	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.78750	0.00079	0.92210	0.00092	0.788	19.58	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	255.58580	0.25559	253.19450	0.25319	255.586	13.52	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.77310	10.77310	10.76030	10.76030		13.42	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	297.10630	0.29711	307.28970	0.30729	297.106	13.42	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	33.54310	0.03354	34.66140	0.03466	33.543	19.34	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.82440	10.82440	10.81160	10.81160		13.75	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.11080	0.00211	2.29590	0.00230	2.111	18.94	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	338.25170	0.33825	334.89560	0.33490	338.252	13.81	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.82630	10.82630	10.81340	10.81340		13.77	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	323.20500	0.32321	332.57800	0.33258	323.205	13.77	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	517.43310	0.51743	528.55630	0.52856	517.433	14.72	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	83.01790	0.08302	83.55120	0.08355	83.018	18.03	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	51.55930	0.05156	52.37540	0.05238	51.559	19.80	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 22/08/2014	Any day expiry		10.87090	10.87090	10.85800	10.85800		14.22	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	139.54090	0.13954	145.94930	0.14595		139.541	13.11	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	117.53150	0.11753	117.71160	0.11771		117.531	17.84	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.88020	10.88020	10.86730	10.86730		14.22	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	344.41830	0.34442	353.66770	0.35367		344.418	14.01	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	69.07530	0.06908	69.62560	0.06963		69.075	20.12	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.88200	10.88200	10.86920	10.86920		14.22	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	3.81230	0.00381	3.99940	0.00400		3.812	18.39	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	360.05790	0.36006	357.35450	0.35735		360.058	14.39	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.91550	10.91550	10.90260	10.90260		14.25	3,274,650.00	300	47,763.00
\$ / R	8.80	Put	Foreign Exchange Future	9.56030	0.00956	9.87810	0.00988		9.560	16.19	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	11.02920	0.01103	11.42310	0.01142		11.029	15.97	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	11.42880	0.01143	11.84410	0.01184		11.429	15.92	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	13.64470	0.01364	14.17910	0.01418		13.645	15.65	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	52.06450	0.05206	54.77760	0.05478		52.064	13.54	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	82.06320	0.08206	85.90320	0.08590		82.063	13.37	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	118.67570	0.11868	123.64740	0.12365		118.676	13.26	0.00	0	2,870.00
\$ / R	10.21	Put	Foreign Exchange Future	123.15890	0.12316	128.25690	0.12826		123.159	13.24	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	127.77230	0.12777	132.99790	0.13300		127.772	13.23	0.00	0	23,934.00
\$ / R	10.38	Put	Foreign Exchange Future	168.55000	0.16855	174.78730	0.17479		168.550	13.22	0.00	0	250.00
\$ / R	10.50	Put	Foreign Exchange Future	213.65080	0.21365	220.76980	0.22077		213.651	13.46	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	234.32560	0.23433	241.80730	0.24181		234.326	13.56	0.00	0	10,000.00
\$ / R	11.51	Call	Foreign Exchange Future	241.02450	0.24102	240.11850	0.24012		241.025	16.00	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	159.76960	0.15977	159.65210	0.15965		159.770	17.48	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	129.36670	0.12937	129.47900	0.12948		129.367	18.27	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	121.84630	0.12185	122.00930	0.12201		121.846	18.50	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	118.30610	0.11831	118.49000	0.11849		118.306	18.62	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	114.07460	0.11407	114.28370	0.11428		114.075	18.76	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	92.00090	0.09200	92.32190	0.09232		92.001	19.67	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.93590	10.93590	10.92310	10.92310		14.42	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	359.78220	0.35978	368.75710	0.36876		359.782	14.10	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	83.65270	0.08365	83.99800	0.08400		83.653	20.56	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.94150	10.94150	10.92870	10.92870		14.40	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.24430	0.00524	5.56620	0.00557		5.244	17.67	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	431.97830	0.43198	429.52240	0.42952		431.978	14.43	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		11.00060	11.00060	10.98800	10.98800		14.70	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	6.85690	0.00686	7.08800	0.00709		6.857	17.25	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	375.93990	0.37594	384.97040	0.38497		375.940	14.27	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	400.35200	0.40035	398.79360	0.39879		400.352	15.36	0.00	0	5,000.00
\$ / R	13.33	Call	Any day expiry	108.36910	0.10837	108.76830	0.10877		108.369	21.14	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.01260	11.01260	11.00010	11.00010		14.73	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	139.00280	0.13900	143.80830	0.14381		139.003	13.59	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	255.00320	0.25500	254.82870	0.25483		255.003	17.12	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.05480	11.05480	11.04240	11.04240		14.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	386.37560	0.38638	395.14390	0.39514		386.376	14.37	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	129.08680	0.12909	129.67220	0.12967		129.087	22.07	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.06090	11.06090	11.04850	11.04850		15.05	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	10.60510	0.01061	10.78690	0.01079		10.605	17.48	0.00	0	5,000.00

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\$ / R	On 28/11/2014	Any day expiry	11.25	Call	465.47530	0.46548	463.98710	0.46399	465.475	15.42	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.08900	11.08900	11.07670	11.07670		15.08	3,326,700.00	300	32,271.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	29.21080	0.02921	30.53920	0.03054	29.211	14.95	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	51.80400	0.05180	53.88620	0.05389	51.804	14.47	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	86.88470	0.08688	89.95410	0.08995	86.885	14.00	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	100.42560	0.10043	103.83520	0.10384	100.426	13.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	118.98000	0.11898	122.82580	0.12283	118.980	13.69	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	216.66230	0.21666	222.76220	0.22276	216.662	13.81	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	274.13790	0.27414	281.33130	0.28133	274.138	13.87	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	342.10940	0.34211	350.18450	0.35018	342.109	14.20	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	402.20700	0.40221	410.94800	0.41095	402.207	14.46	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	461.54520	0.46155	470.86020	0.47086	461.545	14.70	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	501.33110	0.50133	510.99190	0.51099	501.331	14.86	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	560.77100	0.56077	570.89760	0.57090	560.771	15.08	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	566.95730	0.56696	577.12130	0.57712	566.957	15.10	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	623.90790	0.62391	634.39440	0.63439	623.908	15.32	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	301.77370	0.30177	301.77230	0.30177	301.774	17.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	255.34750	0.25535	255.63820	0.25564	255.348	18.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	173.17130	0.17317	173.82440	0.17382	173.171	19.69	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	168.05020	0.16805	168.71840	0.16872	168.050	19.83	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	153.98080	0.15398	154.68440	0.15468	153.981	20.26	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	152.53050	0.15253	153.23410	0.15323	152.530	20.31	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	106.32320	0.10632	107.06820	0.10707	106.323	25.54	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.09500	11.09500	11.08270	11.08270		15.07	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	392.20110	0.39220	400.85330	0.40085	392.201	14.41	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	144.26480	0.14426	145.03920	0.14504	144.265	22.60	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.18560	11.18560	11.17340	11.17340		15.43	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	405.35830	0.40536	413.33250	0.41333	405.358	14.54	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	177.54480	0.17754	178.15050	0.17815	177.545	23.86	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.24470	11.24470	11.23230	11.23230		15.60	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	412.39610	0.41240	420.39460	0.42039	412.396	14.63	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	202.03680	0.20204	205.28410	0.20528	202.037	24.40	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.28480	11.28480	11.27230	11.27230		15.73	1,128,480.00	100	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	174.94160	0.17494	178.58840	0.17859	174.942	14.13	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	466.50610	0.46651	473.29690	0.47330	466.506	14.86	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	222.91420	0.22291	222.67920	0.22268	222.914	22.94	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.30800	11.30800	11.29540	11.29540		15.75	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	418.36720	0.41837	424.43980	0.42444	418.367	14.68	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	212.31280	0.21231	212.21340	0.21221	212.313	24.76	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.38200	11.38200	11.36940	11.36940		16.04	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	426.12470	0.42612	432.48260	0.43248	426.125	14.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	213.75750	0.21376	213.73770	0.21374	213.758	24.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.45220	11.45220	11.43980	11.43980		16.23	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	432.70570	0.43271	439.32090	0.43932	432.706	14.99	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	214.63820	0.21464	214.83010	0.21483	214.638	24.43	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.49820	11.49820	11.48580	11.48580		16.35	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.52480	11.52480	11.51250	11.51250		16.38	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	437.91130	0.43791	444.85200	0.44485	437.911	15.10	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 26/06/2015	Any day expiry	15.88	Call	205.14730	0.20515	205.51920	0.20552	205.147	24.21	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.60470	11.60470	11.59250	11.59250		16.60	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	441.37370	0.44137	448.58670	0.44859	441.374	15.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	217.80260	0.21780	218.34390	0.21834	217.803	24.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.67490	11.67490	11.66290	11.66290		16.78	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	443.85640	0.44386	451.25540	0.45126	443.856	15.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	212.37820	0.21238	213.08070	0.21308	212.378	24.03	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.75230	11.75230	11.74040	11.74040		16.88	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	445.05050	0.44505	452.63830	0.45264	445.051	15.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	219.10660	0.21911	219.96430	0.21996	219.107	23.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.82490	11.82490	11.81320	11.81320		16.97	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	446.61970	0.44662	454.36060	0.45436	446.620	15.32	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	230.08760	0.23009	231.23670	0.23124	230.088	23.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.89270	11.89270	11.88110	11.88110		17.11	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	445.56530	0.44557	453.53080	0.45353	445.565	15.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	214.79670	0.21480	216.11710	0.21612	214.797	23.69	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.95560	11.95560	11.94410	11.94410		17.17	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	444.21440	0.44421	452.28770	0.45229	444.214	15.29	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	207.85030	0.20785	209.27650	0.20928	207.850	23.71	0.00	0	300.00
\$ / R MAXI	On 08/04/2014	Any day expiry			10.63240	10.63240	10.61990	10.61990		12.14	0.00	0	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry	10.58	Put	3,875.98710	0.03876	5,032.06620	0.05032	3,875.987	12.41	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.67670	10.67670	10.66410	10.66410		12.57	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.74330	10.74330	10.73060	10.73060		13.18	10,743.30	1	1,313.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	36,775.59040	0.36776	37,914.13040	0.37914	36,775.590	13.85	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.91550	10.91550	10.90260	10.90260		14.25	65,493.00	6	109.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.08900	11.08900	11.07670	11.07670		15.08	11,089.00	1	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.80560	17.80560	17.83810	17.83810		12.56	3,400,869.60	191	41,952.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	5.85750	0.00586	6.84670	0.00685	5.858	17.53	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	41.01300	0.04101	43.38400	0.04338	41.013	12.91	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	51.55300	0.05155	54.93010	0.05493	51.553	12.51	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	73.30580	0.07331	78.60810	0.07861	73.306	11.90	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	145.05280	0.14505	146.73310	0.14673	145.053	12.08	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	448.80270	0.44880	441.69410	0.44169	448.803	12.73	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	831.99550	0.83200	817.94760	0.81795	831.996	13.68	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	42.73410	0.04273	52.08460	0.05208	42.734	14.90	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	32.54910	0.03255	39.31630	0.03932	32.549	15.43	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.07770	18.07770	18.11080	18.11080		13.89	1,446,216.00	80	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.35060	18.35060	18.38550	18.38550		14.66	734,024.00	40	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	984.82840	0.98483	967.26620	0.96727	984.828	14.85	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.48460	18.48460	18.51990	18.51990		14.93	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	835.02380	0.83502	820.04390	0.82004	835.024	14.62	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	997.38290	0.99738	980.40800	0.98041	997.383	14.93	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,077.91100	1.07791	1,060.16400	1.06016	1,077.911	15.09	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	377.43090	0.37743	385.91750	0.38592	377.431	17.90	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	298.01790	0.29802	305.35210	0.30535	298.018	18.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	295.94790	0.29595	303.24790	0.30325	295.948	18.56	0.00	0	4,697.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future			18.65430		18.65430		18.68960	18.68960		15.13	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10344		0.10344		0.10346	0.10346		14.97	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10516		0.10516		0.10518	0.10518		15.95	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10890		0.10890		0.10892	0.10892		17.10	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.73060		14.73060		14.77340	14.77340		12.37	16,645,578.00	1,130	85,105.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	40.32050		0.04032		40.63370	0.04063	40.321	12.07	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	45.49840		0.04550		45.76040	0.04576	45.498	11.99	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	96.56910		0.09657		93.67890	0.09368	96.569	11.90	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	172.29280		0.17229		166.27720	0.16628	172.293	12.10	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	392.22890		0.39223		375.32680	0.37533	392.229	12.65	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	41.56470		0.04156		48.56110	0.04856	41.565	16.81	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	38.48320		0.03848		45.48790	0.04549	38.483	16.86	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.96510		14.96510		15.00900	15.00900		13.40	25,291,019.00	1,690	12,288.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	227.56870		0.22757		226.50650	0.22651	227.569	12.49	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	238.29700		0.23830		236.90560	0.23691	238.297	12.53	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	203.11910		0.20312		217.95520	0.21796	203.119	16.23	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.20300		15.20300		15.24880	15.24880		14.21	1,520,300.00	100	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.47360		15.47360		15.52030	15.52030		14.60	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			481.47200		481.47200		482.34300	482.34300			0.00	0	0.00
AL12	On 07/08/2014	Index Future			488.49100		488.49100		489.37600	489.37600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			495.96500		495.96500		496.86500	496.86500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			410.99000		410.99000		411.25200	411.25200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			416.98200		416.98200		417.24800	417.24800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			481.98000		481.98000		482.43400	482.43400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			489.00700		489.00700		489.46900	489.46900			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			440.23100		440.23100		440.72700	440.72700			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			446.64900		446.64900		447.15300	447.15300			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			453.48300		453.48300		453.99600	453.99600			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.87230		9.87230		9.86750	9.86750		11.58	987,230.00	100	10,908.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	22.23520		0.02224		24.53340	0.02453	22.235	12.12	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	294.27960		0.29428		296.22720	0.29623	294.280	11.40	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	22.80690		0.02281		23.51000	0.02351	22.807	13.21	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96560		9.96560		9.96070	9.96070		12.50	996,560.00	100	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06180		10.06180		10.05870	10.05870		12.76	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	173.74300		0.17374		160.34710	0.16035	173.743	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	431.06230		0.43106		411.09010	0.41109	431.062	12.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	202.07420		0.20207		187.14910	0.18715	202.074	13.55	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17110		10.17110		10.16840	10.16840		12.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future		9.73010	9.73010		9.70510	9.70510		13.04	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future		9.86370	9.86370		9.83850	9.83850		13.67	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		130.40480	130.40480		-124.18930	-124.18930			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		768.56270	768.56270		759.10420	759.10420			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		842.70070	842.70070		832.54350	832.54350			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		210.72380	210.72380		242.16610	242.16610			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		731.12800	731.12800		722.06560	722.06560			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		102.04140	102.04140		99.65420	99.65420			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future		49.02530	49.02530		48.69750	48.69750			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future		2,375.30290	2,375.30290		2,520.54620	2,520.54620			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.05660	12.05660		12.11600	12.11600		12.62	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.26010	12.26010		12.32050	12.32050		13.88	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.70100	12.70100		12.76500	12.76500		15.17	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.72540	1.72540		1.72640	1.72640		13.01	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74920	1.74920		1.75010	1.75010		14.22	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		117.78475	117.78475		117.77006	117.77006			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		119.51658	119.51658		119.50187	119.50187			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		9.73137	81.90359		9.71228	82.04379			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.83514	82.98934		9.81541	83.13174			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.93662	80.47619		9.91620	80.62107			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		439.09700	439.09700		439.57000	439.57000			21,954,850.00	5	313.00
GOVI	On 07/08/2014	GOVI		445.49900	445.49900		445.97900	445.97900			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		452.31500	452.31500		452.80400	452.80400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		113.05673	113.05673		113.04384	113.04384			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		113.59197	113.59197		113.57915	113.57915			0.00	0	0.00

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 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	113.36709		113.36709		113.35301	113.35301			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	113.76609		113.76609		113.75203	113.75203			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	110.23306		110.23306		110.21913	110.21913			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	111.85374		111.85374		111.83982	111.83982			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	112.23676		112.23676		112.22303	112.22303			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	118.81100		118.81100		118.79605	118.79605			0.00	0	680.00
I2050	On 07/08/2014	Bond Future	119.14995		119.14995		119.13500	119.13500			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	205.49100		205.49100		205.52200	205.52200			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	208.51200		208.51200		208.54400	208.54400			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	211.72700		211.72700		211.76100	211.76100			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	557.10500		557.10500		556.53100	556.53100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	565.13300		565.13300		564.55200	564.55200			33,907,980.00	6	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 16/04/2014	Jibar Tradeable Future	5.74000	94.26000			5.73000	94.27000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.81000	94.19000			5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.06000	93.94000			6.06000	93.94000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.13000	93.87000			6.13000	93.87000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.32000	93.68000			6.31000	93.69000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.39000	93.61000			6.38000	93.62000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.83000	93.17000			6.82000	93.18000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.17000	92.83000			7.16000	92.84000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.45000	92.55000			7.42000	92.58000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.65000	92.35000			7.62000	92.38000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.83000	92.17000			7.80000	92.20000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	8.01000	91.99000			7.99000	92.01000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.15270	9.15270			9.15400	9.15400		8.90	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.22270	9.22270			9.22610	9.22610		10.95	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37110	1.37110			1.37680	1.37680			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37100	1.37100			1.37660	1.37660			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.76990	9.76990	0.10232		9.77200	9.77200		15.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future	6.87220	110.48611			6.86913	110.49021		1.63	0.00	0	22,838.00
R157	On 07/08/2014	Bond Future	7.10259	112.09690			7.09855	112.10129		1.42	44,838,760.00	400	12,800.00
R157	On 06/11/2014	Bond Future	7.39484	106.99894			7.38912	107.00373		1.26	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

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/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			8.54850		118.98885		8.52928	119.15062		11.45	0.00	0	51,619.00
R186	On 08/05/2014	Bond Future	7.50	Call	23.54000		0.02354		28.92000	0.02892	23.540	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	715.56000		0.71556		782.49000	0.78249	715.560	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,133.88000		1.13388		1,221.35000	1.22135	1,133.880	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,489.37000		1.48937		1,590.28000	1.59028	1,489.370	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,898.20000		1.89820		1,837.34000	1.83734	1,898.200	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,664.68000		2.66468		2,794.52000	2.79452	2,664.680	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	854.33000		0.85433		826.96000	0.82696	854.330	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	455.45000		0.45545		442.03000	0.44203	455.450	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	322.67000		0.32267		313.86000	0.31386	322.670	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	185.53000		0.18553		181.26000	0.18126	185.530	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	19.81000		0.01981		19.84000	0.01984	19.810	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.63974		115.43037		8.61978	115.59474		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,266.76000		2.26676		2,217.79000	2.21779	2,266.760	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.72457		117.19765		8.70382	117.36491		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,921.28000		2.92128		2,871.49000	2.87149	2,921.280	12.56	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			280.24915		280.24915		280.21757	280.21757			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			278.54969		278.54969		278.51810	278.51810			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			6.41844		104.79280		6.41560	104.79449		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.74072		101.90954		6.73532	101.91146		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			218.47187		218.47187		218.44564	218.44564		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			218.59266		218.59266		218.56656	218.56656		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			8.43631		97.33592		8.42221	97.42001		9.86	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.53765		98.64290		8.52292	98.72850		10.04	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.63644		96.23283		8.62103	96.32000		10.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203		On 08/05/2014	Bond Future		7.69434	102.91525	7.67544	102.97060		4.54	0.00	0	16,949.00
R203	6.84	Call	Bond Future	22.34000	0.02234		26.48000	0.02648	22.340	4.46	0.00	0	29.00
R203	7.40	Call	Bond Future	242.55000	0.24255		265.17000	0.26517	242.550	4.50	0.00	0	16.00
R203		On 07/08/2014	Bond Future		7.85544	104.41564	7.83470	104.47203		4.18	0.00	0	0.00
R203	6.84	Call	Bond Future	173.99000	0.17399		184.15000	0.18415	173.990	4.10	0.00	0	46.00
R203		On 06/11/2014	Bond Future		8.02251	101.84972	7.99958	101.90726		4.24	0.00	0	0.00
R203	6.84	Call	Bond Future	319.70000	0.31970		332.42000	0.33242	319.700	4.13	0.00	0	45.00
R203	6.98	Call	Bond Future	388.67000	0.38867		403.34000	0.40334	388.670	4.13	0.00	0	14.00
R203		On 05/02/2015	Bond Future		8.20330	103.46757	8.17681	103.52840		3.97	0.00	0	0.00
R203	7.69	Call	Bond Future	980.41000	0.98041		1,006.22000	1.00622	980.410	3.93	0.00	0	55.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030		On 08/05/2014	Bond Future		8.95262	94.27797	8.92328	94.50924			0.00	0	1,991.00
R2030		On 07/08/2014	Bond Future		9.04475	91.64484	9.01441	91.87966			0.00	0	0.00
R2030		On 06/11/2014	Bond Future		9.12635	93.04847	9.09500	93.28717			0.00	0	0.00
R2037		On 08/05/2014	Bond Future		9.13018	96.37758	9.11091	96.55233			0.00	0	5,914.00
R2037		On 07/08/2014	Bond Future		9.21643	93.52463	9.19654	93.70205			0.00	0	3,280.00
R2037		On 06/11/2014	Bond Future		9.29285	94.83999	9.27233	95.02043			0.00	0	0.00
R204		On 08/05/2014	Bond Future		7.93302	103.38404	7.91409	103.45610		5.94	630,642,644.00	6,100	31,046.00
R204		On 07/08/2014	Bond Future		8.07257	100.85834	8.05227	100.93165		5.82	0.00	0	300.00
R204	7.78	Put	Bond Future	1,973.13000	1.97313		1,933.62000	1.93362	1,973.130	5.79	0.00	0	530.00
R204		On 06/11/2014	Bond Future		8.20689	102.40240	8.18502	102.47714		5.76	0.00	0	0.00
R204	7.99	Put	Bond Future	2,216.81000	2.21681		2,179.64000	2.17964	2,216.810	5.76	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		9.20669	97.01220	9.18734	97.20429			0.00	0	13,515.00
R2048		On 07/08/2014	Bond Future		9.28496	98.30532	9.26500	98.50041			0.00	0	0.00
R2048		On 06/11/2014	Bond Future		9.36033	95.38534	9.33973	95.58375			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		8.18441	98.17226	8.16547	98.25477		7.19	0.00	0	19,048.00
R207		On 07/08/2014	Bond Future		8.31620	95.96244	8.29611	96.04636		7.34	0.00	0	100.00
R207		On 06/11/2014	Bond Future		8.43669	97.43178	8.41534	97.51728		7.34	0.00	0	0.00
R207		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208		On 08/05/2014	Bond Future		8.30630	92.74536	8.29740	92.78902		8.66	0.00	0	11,721.00

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 07/08/2014	Bond Future			8.42048		94.09752		8.41111	94.14198		8.59	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,257.21000		2.25721	2,240.50000	2.24050	2,257.210		8.60	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.53043		92.13897		8.52052	92.18443		8.83	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,574.51000		2.57451	2,557.82000	2.55782	2,574.510		8.83	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.05126		74.23331		9.03190	74.37804		17.59	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	316.32000		0.31632	353.52000	0.35352	316.320		17.44	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,432.24000		1.43224	1,524.65000	1.52465	1,432.240		17.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	489.05000		0.48905	476.47000	0.47647	489.050		18.03	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	325.83000		0.32583	318.32000	0.31832	325.830		18.14	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	218.90000		0.21890	214.55000	0.21455	218.900		18.25	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	154.55000		0.15455	151.99000	0.15199	154.550		18.34	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.12819		75.31562		9.10826	75.46254		17.74	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.20093		73.32143		9.18039	73.47086		18.62	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		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	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			163.59322		163.59322		163.57390	163.57390			0.00	0	719.00
R210	On 07/08/2014	Bond Future			165.99848		165.99848		165.97914	165.97914			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.64966		127.64966		127.70728	127.70728			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.96210		127.96210		128.02087	128.02087			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			132.14551		132.14551		132.13086	132.13086			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			132.37141		132.37141		132.35684	132.35684			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.91329		84.88428		8.88386	85.10763		14.94	0.00	0	21,707.00
R213	On 07/08/2014	Bond Future			8.99505		86.12186		8.96469	86.34862		15.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.07383		83.89820		9.04249	84.12875		16.16	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		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	9.12056		75.18966		9.10119	75.34051		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.19580		76.19271		9.17584	76.34598		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.26810		74.07192		9.24754	74.22771		19.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,086.89000		21,086.89000		21,115.47000	21,115.47000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.93980		4.93980		4.93460	4.93460		10.96	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.88460		4.88460		4.88480	4.88480		11.58	0.00	0	0.00

Total for Derivatives : **900,237,551.10** **20,894** **3 579 173.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.18700		0.00000	100.16969			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.33500		106.49069		7.33000	106.47478			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.29311		0.00000	100.27339			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.06500		101.22347		9.04500	101.27800			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.86672		0.00000	100.84535			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.97110		0.00000	100.94954			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.93000		97.20234		9.91000	97.24641			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.63500		100.68537		7.63000	100.66948			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.36260		0.00000	101.34098			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.23000		107.16795		9.21000	107.19465			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.52000		133.29258		1.50000	133.26965			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000		265.09599		2.35000	265.02040			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.85146		0.00000	100.83070			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.87940		0.00000	100.86061			0.00	2,140,000,000	1,070,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.43396		0.00000	100.41401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.45182		0.00000	100.43107			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.46359		0.00000	100.44229			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		101.60860		0.00000	101.58934			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000		7.49661		100.00000	7.48477		3,870,000,000,000,000.00	38,700,000,000	27,200,000,000.00	
ABFN12	On 09/04/2019	Spot Bond	100.00000		1.33424		100.00000	1.33213		2,970,000,000,000,000.00	29,700,000,000	24,700,000,000.00	
ABL10A	On 15/03/2015	Spot Bond	8.09500		103.74441		8.09000	103.72659			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		101.10607		0.00000	101.08311			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.05000		100.87874		8.04500	100.85965			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.58600		0.00000	100.56557			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.99832		0.00000	100.97678			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		99.93536		0.00000	99.91373			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		99.83992		0.00000	99.81951			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		99.97797		0.00000	99.95608			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.29552		0.00000	100.27415			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.34862		0.00000	100.32518			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.87318		0.00000	100.85044			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.37109		0.00000	100.34430			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.97000		133.90558		5.95000	133.85646			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		125.37086		3.05000	125.33283			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.27000		113.14240		4.25000	113.15775			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.12000		99.31826		5.10000	99.35303			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.97000		102.86466		5.97000	102.82521			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.63000		111.10236		11.61000	111.10857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	99.80990		0.00000	99.77795			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.21102		0.00000	100.18428			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.22277		0.00000	100.19469			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.23335		0.00000	100.20395			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.77000	109.16408		4.75000	109.22514			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.90860		100.00000	57.76831			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	164.20182		2.09000	166.46232			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.02696		2.76000	156.98043			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	168.34688		2.12000	168.29991			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.99000	172.26515		1.99000	172.21771			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.62625	72.95482		8.60625	72.98952			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.62625	72.95482		8.60625	72.98952			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	100.31009		0.00000	100.28922			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.34000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.19000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.55000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.01865		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	99.89083		0.00000	99.87235			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.13000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.59000	103.35658		7.58500	103.33885			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	86.37000	0.00000	86.37000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.03000	0.00000	89.03000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.53000	0.00000	86.53000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.22427	0.00000	100.20554				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.62500	108.71018	7.62000	108.69513				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.84188	0.00000	99.82175				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.69000	0.00000	83.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.42000	0.00000	83.42000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000	102.72674	2.66000	102.69655				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.64000	149.20449	2.64000	149.16082				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.59000	199.06747	2.59000	199.00940				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	82.65000	0.00000	82.65000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.00500	87.72553	9.99000	87.78176				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	92.43000	0.00000	92.43000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.28375	0.00000	102.26430				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.63000	0.00000	88.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.56000	0.00000	97.47000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.78000	0.00000	110.71000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.97000	106.85590	9.95000	106.97371				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.74000	0.00000	108.66000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.91500	107.25908		9.89500	107.37775			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.43500	86.64218		9.42500	86.66633			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.25000			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	10.01000	106.56408		9.99000	106.68127			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.58296		0.00000	100.56192			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.39931		0.00000	101.37795			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.93000	103.67761		8.91000	103.71957			0.00	0	100,000.00
ABS11	On 09/04/2021	Spot Bond	8.00000	103.97759		8.00000	103.95519			29,600,000,000,000.00	3,700,000,000	3,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.28500	104.63534		7.28000	104.61974			0.00	0	1,165,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.46500	97.06757		9.44500	97.13131			0.00	0	100,000.00
ABS7	On 11/09/2026	Spot Bond	10.17000	91.11247		10.15000	91.21792			623,421,000,000,000.00	61,300,000,000	47,300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.98500	102.99512		7.98000	102.98220			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.22000	129.71180		2.20000	129.67987			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	269.00382		2.16000	268.92849			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.46000	125.12557		1.44000	125.16067			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	126.91205		2.12000	126.87662			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	40.68493		100.00000	40.58529			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.78500	103.06348		11.78000	103.03796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	101.24124	0.00000	101.21434				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.68438	100.00000	3.67545				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.27308	0.00000	101.24549				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.72423	0.00000	101.68691				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.96059	100.00000	21.90739				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.20939	0.00000	101.18318				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.26530	11.00000	62.24750				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.05478	100.00000	14.02073				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	100.43184	0.00000	100.40887				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.47418	0.00000	100.44896				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.41294	0.00000	100.39098				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.42571	0.00000	100.40307				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.43133	0.00000	100.40839				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.50473	0.00000	101.48203				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.50473	0.00000	101.48203				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.51358	0.00000	101.49075				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.40275	0.00000	100.38132				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.51358	0.00000	101.49075				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.49588	0.00000	101.47331				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.41239	0.00000	88.39373				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.39552	0.00000	100.37447				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.27128	0.00000	100.25015				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.41810	0.00000	100.39586				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.43065	0.00000	100.40773				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.43572	0.00000	100.41253				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.42552	0.00000	100.40288				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.40276	0.00000	100.38133				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.92000	100.85635	9.90000	100.91603				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.42664	0.00000	101.40370				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.11899	0.00000	102.09628				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	82.02708	0.00000	82.00702				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	161.84014	0.00000	160.97549				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	161.84706	0.00000	160.98188				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.41289	0.00000	100.39092				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.95506	0.00000	100.93515				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.95506	0.00000	100.93515				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.81244	0.00000	100.79215				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.40009	0.00000	100.37880				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.39703	0.00000	100.37590				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.46195	0.00000	101.44064				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.74981	0.00000	100.72843				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.46179	0.00000	101.44051				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.49066	0.00000	101.46822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond		0.00000	102.12024		0.00000	102.09835			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.45466		0.00000	100.43358			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	102.51509		0.00000	102.49430			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.30215		0.00000	100.28090			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.41444		0.00000	100.39239			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.40646		0.00000	100.38484			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.36553		0.00000	100.34608			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.35680		0.00000	100.33781			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.37374		0.00000	100.35386			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.40543		0.00000	100.38387			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.38751		0.00000	100.36689			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.36707		0.00000	100.34754			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.37271		0.00000	100.35289			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.51644		10.23000	100.48919			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.37817		0.00000	100.35804			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.36963		0.00000	100.34997			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.50515		0.00000	100.47832			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	113.43457		0.00000	113.33960			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		10.00500	102.09008		9.98500	102.14201			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.40382		0.00000	100.38235			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	111.34216		1.75000	111.31222			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.37220		0.00000	100.35240			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.37303		0.00000	100.35318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.39348	0.00000	100.37269				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.40609	0.00000	100.38464				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.38085	0.00000	100.36073				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.40357	0.00000	100.38226				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.10650	0.00000	101.08689				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.50563	0.00000	102.48492				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.44034	0.00000	102.42096				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.40862	0.00000	100.38703				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.70363	0.00000	101.68338				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.40357	0.00000	100.38226				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.39480	0.00000	100.37379				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.41639	0.00000	100.39423				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.42302	0.00000	100.40051				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.36947	0.00000	100.34980				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.37716	0.00000	100.35709				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.42464	0.00000	100.40204				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.41770	0.00000	100.39562				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.44639	0.00000	100.42279				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.39600	0.00000	100.37509				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.44236	0.00000	100.41899				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.93031	0.00000	102.90886				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.44639	0.00000	100.42279				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.13638	0.00000	92.11815				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.42626	0.00000	100.40374				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond		0.00000	100.42626		0.00000	100.40374			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	119.56982		0.00000	118.94575			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	120.42314		0.00000	119.79447			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.37074		0.00000	100.35116			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.36720		0.00000	100.34780			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.85841		0.00000	100.83973			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.37680		0.00000	100.35691			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.37832		0.00000	100.35834			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.39348		0.00000	100.37269			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.37125		0.00000	100.35163			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.37074		0.00000	100.35116			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.40831		0.00000	100.38659			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.27123		0.00000	101.24893			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.45618		0.00000	101.43304			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond		0.00000	100.68523		0.00000	100.66892			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.69329		0.00000	100.67678			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.71281	100.00000		9.68849			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.87218		0.00000	100.85280			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.96507		0.00000	100.94363			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.02692		0.00000	101.00411			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.42412		0.00000	101.40397			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.58405		0.00000	101.56181			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.79723		0.00000	101.77221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.38001		0.00000	101.36045			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.56500	99.45874		8.54500	99.47153			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.82823		0.00000	101.80272			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.15702		0.00000	102.12713			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.98500	98.96271		8.96500	99.01674		19,587,300,000,000.00	2,180,000,000	1,090,000,000.00	
AIR02	On 30/04/2023	Spot Bond	9.61000	117.45695		9.59000	117.55579			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	82.44862		100.00000	82.26661			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47500	106.81894		7.47000	106.80679		56,959,500,000,000.00	7,620,000,000	6,350,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	66.91139		100.00000	66.74570			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.70193		100.00000	16.66477			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.89000	156.25455		2.89000	156.20770			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.58645		0.00000	100.56612			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.56179		0.00000	100.54414			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.91402		0.00000	102.89774			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	99.94599		0.00000	99.92799			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	100.51300		0.00000	100.49515			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.04462		0.00000	101.01725			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.35130		0.00000	100.33275			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.40090		0.00000	100.38078			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.34456		0.00000	100.31797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000	100.12203	100.00000	21.25277				0.00	950,000,000	950,000,000.00
ASN014	On 20/03/2019	Spot Bond	100.00000	1.45795	100.00000	1.45374				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	100.00000	12.59531	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.50963	0.00000	100.49054				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.34542	0.00000	100.32718				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.34035	0.00000	100.32238				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.19458	0.00000	100.17450				0.00	1,000,000,000	500,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.47500	101.34793	9.45500	101.39456				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.44404	0.00000	100.42685				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.74729	0.00000	100.72867				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.80720	0.00000	101.78742				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.97186	0.00000	100.95202				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.68784	0.00000	100.66719				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.01000	101.08157	10.00000	101.10162				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.58500	105.81959	7.58000	105.80524				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.13569	0.00000	100.03530				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.12375	0.00000	100.02524				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.03000	100.45335	8.02500	100.43444				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.38000	101.79140	9.36000	101.82485				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.39573	101.47570	11.38539	101.45538				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.28008	100.40988	11.28028	100.37912				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.33274	100.34296	11.33295	100.31208				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.22755	0.00000	100.19880				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.38084	100.22787		11.38033	100.19752			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.34866	98.57008		12.34328	98.55302			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.23294		0.00000	100.20351			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.23294		0.00000	100.20351			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.23301		0.00000	100.20359			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.64573	99.57334		11.63539	99.55273			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.54507	100.20351		11.54125	100.17618			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.28008	100.40988		11.28028	100.37912			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.51250	100.26938		11.49926	100.25349			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.71509	99.79982		10.69908	99.79118			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.22116		0.00000	100.19321			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.21797		0.00000	100.19067			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.21797		0.00000	100.19067			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.20644		0.00000	100.18059			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.89907	99.60638		10.89608	99.58179			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.15500	97.43152		12.13500	97.45138			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.21168		0.00000	100.18518			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.08000	95.01679		12.06000	95.04014			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.20091		0.00000	100.17552			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.20183		9.28000	100.17658			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.21483		0.00000	100.18792			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.87500	97.37201		11.85500	97.39817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.20854		0.00000	100.18243			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.21378		0.00000	100.18701			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.21378		0.00000	100.18701			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.86352		0.00000	99.86352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.20602		0.00000	100.18023			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.21660		0.00000	100.18919			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.63288		0.00000	100.61468			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.21660		0.00000	100.18919			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.20644		0.00000	100.18059			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.20946		0.00000	100.18299			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.21670		0.00000	100.18929			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.15704		0.00000	100.13716			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.39573	101.52052		14.38539	101.49194			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.69278	99.59746		15.67377	99.59705			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.61124	99.75406		14.58933	99.74651			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.28140		0.00000	100.24614			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.28140		0.00000	100.24614			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.28140		0.00000	100.24614			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.29172		0.00000	100.25516			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.24511		0.00000	100.21441			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	15.05686		100.00000	15.02830			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.06026		100.00000	19.01358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.34698	100.00000	17.30450				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.70802	100.00000	10.68179				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.73172	100.00000	10.70573				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.94650	100.00000	12.91479				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.21792	100.00000	11.19045				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.85334	0.00000	101.25086				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.23314	0.00000	100.20372				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.23848	0.00000	100.20839				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		172.90159	2.06000	172.85357				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.53000		138.78434	8.51000	139.12718				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.53000		139.15847	8.51000	139.49879				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.91500		93.48804	8.89500	97.66642				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.36419	0.00000	101.33990				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.67875	0.00000	100.65728				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.38195	0.00000	100.36162				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.52500		95.57596	8.50500	95.61864			298,375,000,000.00	35,000,000	185,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.21720	0.00000	102.19830				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.39509	0.00000	101.37507				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.42666	0.00000	101.40622				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.53186		0.00000	101.51004			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.63705		0.00000	101.61384			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.93121		0.00000	101.90412			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.24508		100.00000	16.20485			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.27811		0.00000	101.25801			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.34300		0.00000	101.32193			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.37081		0.00000	101.34932			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.38007		0.00000	101.35845			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.49127		0.00000	101.46799			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.63945		0.00000	101.61396			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.16742		100.00000	10.14224			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.16742		100.00000	10.14224			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.41638		0.00000	100.39725			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.44911		0.00000	100.42849			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.45803		0.00000	100.43700			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.93000	100.23383		8.91000	100.26067			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.48478		0.00000	100.46253			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.53217		0.00000	100.50775			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.10481		100.00000	9.08275			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.10481		100.00000	9.08275			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.52000	102.88950		6.51500	102.87318			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.39632		0.00000	101.37731			0.00	50,000,000	50,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.86430		0.00000	99.84923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.91922		0.00000	97.90173			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.46517		0.00000	99.44943			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.08006		0.00000	99.06420			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.38823		0.00000	97.37070			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.78369		0.00000	100.76624			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.91474		0.00000	100.89441			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.77540		0.00000	100.75815			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.81637		0.00000	100.79822			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.89078		0.00000	100.87098			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.19969		0.00000	101.17303			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.71032		0.00000	101.67248			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		39.56063		100.00000	39.46479			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		17.88160		100.00000	17.83781			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.41280		0.00000	100.39307			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.98112		0.00000	100.96025			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.85000		108.42285		7.84500	108.40260			0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.03000		115.10754		10.01000	115.12336			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.92497		0.00000	101.89409			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.41468		0.00000	101.39631			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.68000		105.97713		9.66000	105.98676			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.78500		99.42691		11.76500	99.46270			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.78245		0.00000	101.75285			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.03500		100.33185		12.01500	100.37034			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.18755		0.00000	101.16697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.92000	102.39891		9.90000	102.42364			0.00	0	293,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.19185		0.00000	101.16362			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.47500	95.88727		12.45500	95.92932			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.31024		0.00000	101.28812			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.69648		0.00000	100.66828			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.19895		0.00000	101.17899			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.76000	93.68323		10.75000	93.69715			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.36000	116.53846		10.34000	116.63341			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21000	112.46700		10.19000	112.56873			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.55000	111.49330		9.53000	111.60902			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.87405		0.00000	100.84363			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.28000	99.95824		12.26000	99.95994			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.27257		0.00000	101.24802			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.33391		0.00000	100.30579			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.53692		0.00000	101.50798			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.73578		0.00000	102.69755			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.15006		0.00000	103.10622			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.80759		0.00000	100.78273			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.89408		0.00000	100.87056			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.67856		0.00000	101.64223			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.66079		0.00000	101.62485			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.75466		0.00000	101.71669			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.19622		0.00000	101.17323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		100.12743		100.00000	99.86936			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		100.12743		100.00000	99.86936			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		100.12743		100.00000	99.86936			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.41297		0.00000	100.39100			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		100.12743		100.00000	99.86936			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.55766		0.00000	101.53874			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.58548		0.00000	100.55863			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.67802		10.11000	102.65005			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.58548		0.00000	100.55863			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.01901		0.00000	100.00002			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		115.26233		2.76000	115.22813			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		115.14823		3.14000	115.11291			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.86045		8.25000	100.83829			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		100.58548		0.00000	100.55863			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.58548		0.00000	100.55863			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.76006		3.10000	114.72510			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.70409		2.40000	114.67129			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.58305		0.00000	100.55206			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.24356		0.00000	100.22705			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		99.89021		0.00000	99.87163			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.68500		99.42701		8.68000	99.41490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	0.00000	99.94383	0.00000	99.92502				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	99.94465	0.00000	99.92611				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.48842	0.00000	101.46741				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.49861	0.00000	101.47748				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.73500	103.83115	8.73000	103.81791				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.73500	103.83115	8.73000	103.81791				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	101.86018	0.00000	101.86018				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	101.83149	0.00000	101.83149				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.78500	102.59536	8.78000	102.58281				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.42319	0.00000	100.40068				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.46709	0.00000	100.44225				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	99.83485	0.00000	99.81608				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	99.83485	0.00000	99.81608				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	90.21321	100.17539	90.00742				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.62985	0.00000	100.60097				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.04083	0.00000	101.02081				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.42923	0.00000	100.40641				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.84018	0.00000	100.82016				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.89492	0.00000	100.87361				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.09137	9.35000	101.06585				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.09137	9.35000	101.06585				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.82069	0.00000	100.80067				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.82297	0.00000	100.80290				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170	0.00000	92.20170				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.38326	0.00000	101.35047				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.47958	0.00000	100.46014				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.35659	0.00000	101.32442				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.25126	0.00000	100.23171				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.25126	0.00000	100.23171				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.25126	0.00000	100.23171				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.25126	0.00000	100.23171				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.25126	0.00000	100.23171				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.25757	0.00000	100.23753				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.26790	0.00000	100.24705				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.26790	0.00000	100.24705				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.26790	0.00000	100.24705				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.26790	0.00000	100.24705				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.26790	0.00000	100.24705				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.26965	0.00000	100.24866				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.80500	99.73541	9.78500	99.78642				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.91686	0.00000	100.89772				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.38112	0.00000	101.36004				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.48197	0.00000	100.45635				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.27944	0.00000	101.24901				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.38844	0.00000	100.36791				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.38590	0.00000	100.36552				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.39513	0.00000	100.37411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000		100.84961	0.00000	100.82942				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.99161	0.00000	100.96749				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.39410	0.00000	100.37314				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		103.95684	0.00000	103.93592				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.66588	0.00000	100.64482				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.29394	0.00000	100.27416				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.23096	0.00000	100.21146				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.37579	0.00000	100.35594				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.43381	0.00000	100.41089				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.43381	0.00000	100.41089				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.43381	0.00000	100.41089				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.43381	0.00000	100.41089				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.17396	0.00000	101.15298				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.80536	0.00000	100.78418				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.58144	0.00000	100.55773				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.30805	0.00000	100.28409				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.66045	0.00000	102.63894				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.18704	0.00000	100.16339				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.30456	0.00000	100.28088				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.03762	0.00000	100.01370				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.45231	0.00000	100.42826				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.18708	0.00000	100.16343				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.18708	0.00000	100.16343				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.18540		0.00000	100.16219			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.99499		0.00000	101.97253			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	124.08755		0.00000	124.08755			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.20404		0.00000	101.18082			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.28500	94.35311		11.27000	94.40059			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.80500	91.04821		11.79000	91.09613			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.17696		0.00000	100.15481			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.45242		0.00000	100.42851			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.17547		0.00000	101.15281			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.43800		0.00000	101.41662			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.54473		0.00000	101.52115			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.85721		8.80500	103.83249			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.39600		0.00000	100.37509			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.30459		0.00000	101.28342			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.57484		0.00000	118.57484			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.41467		0.00000	100.39276			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.42223		0.00000	100.39992			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.45141		0.00000	100.42756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	100.41746		0.00000	100.39540			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.57926		0.00000	100.54861			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.57926		0.00000	100.54861			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.57926		0.00000	100.54861			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.47433		0.00000	100.44911			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.27767		0.00000	100.25897			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	101.27479		0.00000	101.25657			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.17696		0.00000	100.15481			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	107.26015		0.00000	107.26015			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	107.39116		0.00000	107.39116			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.28254		0.00000	100.26365			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	101.38697		0.00000	101.36509			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.52509		0.00000	100.49732			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.17802		0.00000	100.15573			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.60274		0.00000	100.57072			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.49450		0.00000	100.46820			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.37718		0.00000	100.35711			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.43734		0.00000	100.41422			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.37176		0.00000	101.35011			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.15458		0.00000	101.13387			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.28054		0.00000	100.26180			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.17274		0.00000	100.15111			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.28584		0.00000	101.26464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351	On 24/02/2017	Spot Bond		0.00000	101.11890		0.00000	101.09232			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.11890		0.00000	101.09232			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.77226		0.00000	100.75199			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.59636		0.00000	100.56479			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	101.20498		0.00000	101.17634			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.16483		0.00000	101.13715			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.34823		0.00000	101.32661			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.32998		0.00000	101.30874			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.35960		0.00000	100.34061			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.41995		10.55000	100.39190			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.46500	100.93816		10.45000	101.00204			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.38621		0.00000	100.36581			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.56048		0.00000	101.53473			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.60500	102.60875		12.59000	102.65978			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.46958		0.00000	101.44276			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.63500	102.22101		12.62000	102.26619			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.06500	101.77980		11.05000	101.82655			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.12754		0.00000	101.10081			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.75419		0.00000	100.73174			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.55757		0.00000	100.53209			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.16317		0.00000	100.13982			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.65919		7.01000	38.65202			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	147.27764		0.00000	147.42221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.91500		131.26211		8.89500	131.36911			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.53000		138.78434		8.51000	139.12718			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.53000		139.15847		8.51000	139.49879			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.27844		0.00000	89.25930			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.18677		0.00000	89.16746			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		99.95794		0.00000	99.93691			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		99.95794		0.00000	99.93691			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.42827		0.00000	100.40549			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.39968		0.00000	100.37842			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.40536		0.00000	100.38380			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.82275		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.40357		0.00000	100.38226			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.43800		0.00000	101.41662			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.36618		0.00000	100.34684			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.94228		0.00000	100.91879			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.23500		104.18826		9.23000	104.16919			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.38000		101.75922		9.36000	101.80077			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.67000		112.95744		10.66000	112.98625			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.58500		106.94245		8.58000	106.92559			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.26000		102.99949		10.25000	103.02120			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.59500		91.64790		10.58000	91.70281			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.26000		92.75592		11.24000	92.85983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		11.26000	90.59793		11.24000	90.69753			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.77412		0.00000	100.75377			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.79013		0.00000	100.76937			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.71346		0.00000	100.69309			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.24216		0.00000	101.22112			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	103.07372			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	102.66001		0.00000	102.64427			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.58000	99.68414		11.57000	99.70743			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.72694		100.00000	10.70096			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.21719		0.00000	101.19831			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.65500	94.89600		8.63500	94.93119			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.66994		0.00000	100.65360			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.57147		0.00000	100.55516			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.57674		0.00000	100.55665			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	101.07695		0.00000	101.06013			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.59383		0.00000	102.56027			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.52409		0.00000	100.49637			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.16871		100.00000	1.50373			0.00	11,150,000,000	6,150,000,000.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.06137		0.00000	100.10690			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.06811		0.00000	100.11222			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.46500	119.61332		7.46000	119.60015			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.96000	103.73272		8.94000	103.79832			532,705,152,000.00	59,453,700	2,472,193,500.00
DV23	On 27/02/2023	Spot Bond		9.34500	104.98236		9.33000	105.04751			776,196,634,500.00	83,060,100	3,058,459,700.00
DV24	On 18/02/2024	Spot Bond		9.45500	102.77594		9.44000	102.84565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.83000	103.43032		9.80000	103.63886			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.47774		0.00000	100.46119			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.49985		0.00000	100.48243			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.85064		0.00000	100.83252			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.37736		0.00000	100.35918			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.55000	126.20994		8.53000	126.29131			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.56007		0.00000	100.52928			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	132.18800		0.10000	132.15842			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07000	118.57382		2.07000	118.54086			0.00	0	1,650,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08000	106.00814		2.08000	105.97864			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.20000	104.47529		2.20000	104.44588			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.16000	103.84073		10.15000	103.85863			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.01000	104.28505		10.00000	104.30763			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.31000	102.68191		10.29000	102.77569			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.52000	97.44251		10.49000	97.54301			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.92910		0.00000	100.90933			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.46334		0.00000	100.44531			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.05500		0.00000	101.03713			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.82678		0.00000	100.80915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.81578		0.00000	100.79803			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	100.57316		100.00000	100.30424			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.74255		3.00000	129.70321			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.64500	104.84164		11.64000	104.81455			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.96458		0.00000	103.94128			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.52387		0.00000	101.50010			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	99.97836		0.00000	99.95679			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.39500	94.39534		10.37500	94.43103			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.07988		0.00000	100.05995			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.80471		0.00000	100.78360			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.11709		0.00000	101.09429			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.02880		0.00000	101.00779			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.00308		0.00000	100.98258			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.13742		0.00000	101.11421			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.10404		0.00000	101.08148			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.95404		0.00000	100.93453			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.98129		0.00000	100.96124			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.92894		0.00000	100.90995			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.96940		0.00000	100.94957			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.92084		0.00000	100.90201			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.95456		0.00000	100.93504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.04500	101.73497	7.04000	101.72231				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.20000	107.85901	8.18000	107.90427				2,149,220,000.00	262,100	6,727,100,000.00
ES23	On 25/01/2023	Spot Bond	8.88000	108.73075	8.86500	108.79901				2,757,158,304,000.00	310,490,800	1,679,196,800.00
ES26	On 02/04/2026	Spot Bond	9.12000	90.98316	9.10000	91.09604				349,068,912,000.00	38,275,100	5,206,274,800.00
ES33	On 15/09/2033	Spot Bond	9.69000	81.47136	9.67000	81.59832				308,949,177,000.00	31,883,300	47,378,482,700.00
ES42	On 25/04/2042	Spot Bond	9.87000	90.89477	9.85000	91.03879				0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.86014	0.00000	100.83965				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.82944	0.00000	99.81007				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.26085	0.00000	100.24054				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.69507	0.00000	100.67677				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	99.98314	0.00000	99.96620				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.51474	0.00000	100.49636				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.06227	100.00000	12.03207				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.73868	100.00000	11.70929				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.42953	0.00000	100.40992				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.44711	0.00000	100.42670				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.48222	0.00000	100.46020				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.51724	0.00000	100.49361				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88500	101.43850	6.88000	101.42210				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.87500	97.42187	9.85500	97.46766				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.51368	0.00000	100.49576				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.51361	0.00000	100.49569				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.38807	0.00000	101.36623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	102.66842		0.00000	102.64618			0.00	40,000,000	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.67500	104.67053		11.65500	104.70941			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.89405		0.00000	98.86903			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	126.02753		2.22000	125.99200			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	268.38218		2.19000	268.30681			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000	105.62328		2.37000	105.59305			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.62000	149.55237		2.62000	149.50868			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.48000	202.26629		2.48000	202.20789			0.00	0	50,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.89500	108.33063		7.89000	108.31485			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94900	59.47560		7.95100	59.45577			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48200	37.53169		9.48200	37.52150			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.24696		9.72000	36.23692			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.39117		0.00000	103.36047			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.33339		0.00000	101.30177			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.29625		0.00000	101.26551			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.29625		0.00000	101.26551			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.95564		0.00000	100.92849			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.27420		0.00000	101.24397			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.47942		0.00000	100.45394			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.61093		0.00000	100.58291			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.41303		0.00000	100.39107			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.45493		0.00000	100.43074			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.22624		0.00000	101.20320			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.60205	0.00000	100.57444			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.44639	0.00000	100.42279			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.42474	0.00000	100.40230			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.49566	0.00000	100.46945			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	100.43884	0.00000	100.41565			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	100.46749	0.00000	100.44278			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	100.57895	0.00000	100.54831			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.56152	0.00000	100.53181			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.23261		100.09221	14.19811			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.39701		0.00000	100.37605			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.30240		0.00000	110.20352			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.47709		0.00000	100.45172			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.53525		0.00000	100.50679			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.19173		0.00000	101.16344			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.46354		0.00000	104.44058			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.44462		0.00000	100.42097			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	100.44976		0.00000	100.42584			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.40940		0.00000	100.38763			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.41619		0.00000	100.39419			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.54906		0.00000	100.52001			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.50736		0.00000	100.48903			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.48922		0.00000	100.47089			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.40862		0.00000	100.38703			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.37927		13.22500	54.36005			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.38439		0.00000	100.36409			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.38489		0.00000	100.36456			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.57629		0.00000	100.54568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.40307	0.00000	100.38177				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61500	93.80233	3.61500	93.77231				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.42122	0.00000	100.39897				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.42122	0.00000	100.39897				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.98191	0.00000	100.95983				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.17696	0.00000	100.15481				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.44710	0.00000	98.42526				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.23719	0.00000	101.19623				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.39600	0.00000	100.37509				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.38641	0.00000	100.36600				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.51878	0.00000	101.49330				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.45494	0.00000	100.43089				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.14226	0.00000	101.12178				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.50229	0.00000	101.47710				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.57487	0.00000	101.55055				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.52409	0.00000	100.49637				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.41215	0.00000	100.39037				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.52359	0.00000	100.49590				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.38186	0.00000	100.36169				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.57601	0.00000	101.53850				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.41619	0.00000	100.39419				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.41619	0.00000	100.39419				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.47221	0.00000	100.45307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond	0.00000	100.11799		0.00000	100.09799			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.12482		0.00000	100.10369			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	100.00000	20.55119		100.00000	17.76974			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	100.00000	20.55119		100.00000	17.76974			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.62606		0.00000	101.60272			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.44609		0.00000	100.42237			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.44358		0.00000	100.41999			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.64280		0.00000	100.62039			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.37984		0.00000	100.35964			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.40058		0.00000	101.37772			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	115.62325		3.46000	115.58675			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.45175		0.00000	100.42772			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.45634		0.00000	100.43207			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	115.78309		3.44000	115.74660			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.80000	122.20033		1.78000	122.17847			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	115.62325		3.46000	115.58675			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.78000	120.75122		2.76000	120.78025			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.85000	125.98825		2.83000	126.01169			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.59533		0.00000	101.56965			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.64240		0.00000	99.59209			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.67120		0.00000	100.64043			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.68301		0.00000	100.65170			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.39249		0.00000	100.37161			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.44872		0.00000	100.42486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85		On 20/12/2014	Spot Bond	0.00000	103.59847		0.00000	103.59896			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.52412		0.00000	100.49627			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.50479		0.00000	100.47796			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.42777		0.00000	100.40517			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.62394		0.00000	100.59533			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.42727		0.00000	100.40468			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	102.79379		0.00000	102.83120			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	95.89121		0.00000	95.84102			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	94.53730		0.00000	94.63043			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.45531		0.00000	100.43685			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.71703		100.00000	8.69592			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	14.71763		100.00000	14.68198			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.92000	141.86305		4.90000	141.83863			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	102.14889		0.00000	102.13231			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.58651		0.00000	100.57065			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.46060		0.00000	103.44268			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	101.85201		0.00000	101.83549			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	103.05184		0.00000	103.03356			0.00	1,800,000,000	1,800,000,000.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.88117		0.00000	100.86403			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.34542		0.00000	100.32718			0.00	2,720,000,000	1,360,000,000.00
FRS100		On 15/01/2024	Spot Bond	0.00000	88.66013		0.00000	88.63475			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.71000	121.54485		2.71000	121.50895			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	101.33807		0.00000	101.31880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		102.15787		10.38000	102.12880			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.15787		10.38000	102.12880			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.49330		0.00000	101.35312			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		101.01687		0.00000	101.00019			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.59036		0.00000	101.56649			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.85000		98.24631		2.85000	98.21693			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.79000		193.41027		2.79000	193.35281			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.82000		98.77482		2.82000	98.74535			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.08057		100.00000	53.33948			0.00	0	55,406,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.70000		258.07595		2.70000	257.99989			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		268.17536		2.20000	268.09995			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		253.77882		2.92000	253.70252			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		122.81528		2.59000	122.77941			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.32391		0.00000	101.30243			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		123.03151		2.12000	122.99716			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.54781		0.00000	101.52605			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.01940		0.00000	99.99987			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.28953		0.00000	101.26875			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.69000		97.49265		2.69000	97.46390			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.26739		104.97509	15.22877			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.29292		101.07593	19.24574			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.73331		100.44759	11.70477			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.45381		0.00000	100.43628			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.75518		100.76967	17.71188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.31000	107.68943		2.31000	107.65884			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.33000	106.02995		2.33000	105.99973			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.38335		0.00000	98.38226			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.36000	105.72478		2.36000	105.69456			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.88004		0.00000	100.85697			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.40000	334.58819		2.40000	334.49231			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.23250		0.00000	100.21697			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	101.20553		0.00000	101.18405			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	101.13587		0.00000	101.11563			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	101.08144		0.00000	101.06216			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.81616		0.00000	100.79527			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.72943		0.00000	100.71028			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	101.21446		0.00000	101.18748			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	99.98012		0.00000	99.96022			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	6.20000	101.72716		6.19500	101.71230			0.00	0	120,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.85500	102.26906		6.85000	102.25484			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.90500	100.71972		7.90000	100.70941			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.49000	100.57364		8.48000	100.58023		25,470,000,000,000.00	3,000,000,000	1,500,000,000.00	
FRX18		On 14/04/2018	Spot Bond	8.69500	111.08409		8.67500	111.12728			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	9.17000	102.83161		9.15000	102.89199			0.00	0	840,000,000.00
FRX20		On 01/10/2020	Spot Bond	9.37000	97.20206		9.36000	97.22465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.87500	88.41755		9.86000	88.47471			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.94000	108.74014		9.92000	108.84582			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.22000	95.05928		10.20000	95.16790			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.50000	93.35441		10.47000	93.54917			0.00	0	317,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.51500	80.94273		10.49500	81.06476			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	100.33615		0.00000	100.31825			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.34901		0.00000	100.33043			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.35414		0.00000	100.33529			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.36692		0.00000	100.34739			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.38740		0.00000	100.36678			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.40274		0.00000	100.38132			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.46912		0.00000	100.44417			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.77538		0.00000	100.75848			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.81758		0.00000	100.79978			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.85580		0.00000	100.83717			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.86478		0.00000	100.84596			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.89027		0.00000	100.87091			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.92856		0.00000	100.90837			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.96045		0.00000	100.93958			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.10066		0.00000	101.07678			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.25268		0.00000	100.23332			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	99.96108		0.00000	99.94153			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.73000	99.29775		9.71000	99.32278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.01068		0.00000	100.99582			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		98.85231		0.00000	98.83592			0.00	1,000,000,000	1,000,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.68868		0.00000	99.67386			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		101.20323		0.00000	101.18437			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.23223		0.00000	101.21295			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.28828		0.00000	101.26820			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.35785		0.00000	101.33676			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.45443		0.00000	101.43193			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		100.58159		0.00000	100.56133			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.74963		0.00000	101.73095			0.00	1,970,000,000	1,970,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.86868		0.00000	99.84959			0.00	33,333,300	33,333,300.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.65190		0.00000	101.63316			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.61080		0.00000	101.59193			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.55649		0.00000	100.53640			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.95226		0.00000	100.93112			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.20830		0.00000	100.19091			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.75144		0.00000	100.73350			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.31799		0.00000	100.29658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	101.61099		0.00000	101.58597			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.27415		0.00000	101.90624			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.51666		0.00000	100.49657			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.25095		0.00000	101.22977			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.26662		0.00000	101.24520			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.10797		0.00000	101.09300			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.04013		0.00000	101.02388			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.45612		0.00000	101.43554			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.25972	97.51942		8.25482	97.50698			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	101.53075		0.00000	101.50921			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.61229	104.41639		8.60739	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	101.62670		0.00000	101.60390			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.06234	104.41639		9.05745	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	101.74394		0.00000	101.71962			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	99.82167	0.00000	99.80144				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	99.85085	0.00000	99.82922				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	99.84508	0.00000	99.82265				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.04901	0.00000	101.02759				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.34224	9.89000	101.31523				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.69000	106.84996	8.67000	106.92369				0.00	0	3,060,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	272.98155	1.97000	272.90649				0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000	273.40436	1.95000	273.32935				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67000	97.98104	9.65000	98.12704				0.00	0	3,226,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59000	98.62291	9.57000	98.77349				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.84012	100.00000	52.71211				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.71798	100.00000	13.68475				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	65.93942	100.00000	65.77614				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.55977	100.00000	30.48410				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.22429	100.00000	16.18410				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.66423	100.00000	9.64003				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.83769	100.00000	55.69942				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	112.45470	1.72000	112.42452			5,396,306,500,000.00	3,137,387,500	73,692,800,000.00	
I2038	On 31/01/2038	Spot Bond	2.09000	112.76340	2.09000	112.73200			2,035,443,685,000.00	973,896,500	34,158,579,200.00	
I2046	On 31/03/2046	Spot Bond	2.21000	109.64610	2.21000	109.61530			29,445,819,000,000.00	13,323,900,000	44,869,883,600.00	
I2050	On 31/12/2050	Spot Bond	2.19000	118.17832	2.19000	118.14510			1,474,830,096,000.00	673,438,400	22,724,509,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	92.41000	0.00000	93.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.78500	102.99818	7.78000	102.98129				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		101.33768	0.00000	101.31842				0.00	900,000,000	300,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.54272	0.00000	100.52270				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.28500		102.75847	8.28000	102.74471				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.63000		105.09682	8.61000	105.14013				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.87500		103.93848	7.87000	103.91632				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.32142	0.00000	101.30238				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.90842	0.00000	100.88947				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.77000		114.01376	4.75000	113.98208				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.10500		101.45194	8.10000	101.44029				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.17066	0.00000	101.15208				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.24039	0.00000	101.22071				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.62000		124.58530	1.60000	124.61963				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		126.29215	2.19000	126.25665				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.60363	0.00000	100.50811				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.43872	0.00000	101.34242				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.75000		100.19028	8.73000	100.23301				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.92794	0.00000	100.90980				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.14468	0.00000	102.12621				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.92770	0.00000	100.90878				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.30500		97.47054	9.28500	97.51884				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.78000		90.68180	9.76000	90.73863				0.00	0	100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.74077	0.00000	100.72254				0.00	4,540,000,000	2,270,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.83000		95.18715	8.81000	95.22869				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.83000		98.23182	9.81000	98.29645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	101.21876		0.00000	101.19921			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.25535		0.00000	101.23525			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.04500	99.67604		8.04000	99.66461			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.08500	98.06259		9.06500	98.10727			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.39225		0.00000	101.37008			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.97248		0.00000	100.95412			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.40000	101.55135		8.38000	101.57825			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.04500	101.88947		9.02500	101.94229			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.09500	102.37615		10.08000	102.44137			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.14937		0.00000	100.13044			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00370		100.00000	0.00369			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.26244		0.00000	101.24395			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.32482		0.00000	101.30550			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.41000	98.70427		9.40000	98.72584			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.34715		5.00000	102.33326			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.34715		5.00000	102.33326			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.91823		5.00000	100.90446			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.34715		5.00000	102.33326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.26942		4.00000	100.25863			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.88998		0.00000	100.86516			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.84351		0.00000	100.81925			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.20014		0.00000	100.17508			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	87.97605		100.00000	87.36511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	106.11401		9.20000	106.08794			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.17327		0.00000	100.15137			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.17327		0.00000	100.15137			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.11715		0.00000	101.09435			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.74900		100.00000	7.73023			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.23945		0.00000	101.22093			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.10351		0.00000	101.08533			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.97633		0.00000	100.95818			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.78500	99.79579		9.78000	99.77424			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.72290		0.00000	100.70485			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.27432		0.00000	102.25863			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.48738		0.00000	100.47051			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.78927		0.00000	100.76129			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.24745		100.00000	6.23180			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	84.64260		100.00000	84.45238			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	83.97000		100.00000	83.39486			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	98.36065		100.00000	97.56098			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	85.15742		100.00000	84.56605			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.91924		5.90000	99.90311			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.80640		5.90000	99.79030			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.69382		5.90000	99.67775			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.58148		5.90000	99.56546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA419	On 06/05/2014	Spot Bond	5.95000	99.46493	5.95000	99.44881					7,140,000,000,000.00	1,200,000,000	600,000,000.00
INA420	On 12/05/2014	Spot Bond	5.95000	99.35217	5.95000	99.33608					0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.23966	5.95000	99.22361					0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.12741	5.95000	99.11139					0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.88544	6.05000	98.86923					0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.54624	6.05000	98.53015					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.19556	0.00000	100.17084					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.39573	100.96359	11.38539	100.94337					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.39573	99.83188	11.38539	99.81189					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.34213	0.00000	100.31910					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.81110	0.00000	100.78285					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.33564	0.00000	100.31307					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.08742	6.50000	100.06993					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.43381	0.00000	100.41089					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.15162	0.00000	100.13242					0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310	0.00000	97.44310					0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.47810	0.00000	100.45889					0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	99.90327	0.00000	99.88687					0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.88998	0.00000	99.87168					0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.97077	0.00000	100.95337					0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.32835	0.00000	100.30639					0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.07611	0.00000	100.05708					0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.17397	0.00000	102.15822					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING234	On 28/05/2014	Spot Bond	0.00000	102.09959		0.00000	102.08356			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.32006		0.00000	100.30316			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.31752		0.00000	100.30075			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.47385		0.00000	100.45743			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.25669		0.00000	101.23986			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.06580		0.00000	101.04852			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.94489		0.00000	100.92763			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.83507		0.00000	100.81762			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.82507		0.00000	100.80783			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.63954		0.00000	100.62273			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.35712		0.00000	100.34089			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.20644		0.00000	100.18059			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.64950		0.00000	100.63237			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.51483		0.00000	99.49918			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	99.88847		0.00000	101.51915			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	99.88598		0.00000	101.55356			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	99.88437		0.00000	101.57655			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.79500	99.89476		8.79000	104.27791			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.57525		0.00000	100.55454			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.23000	101.88814		9.21000	101.92207			0.00	0	56,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.01880		0.00000	100.00008			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.96078		0.00000	99.94122			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.99798		0.00000	100.97312			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.34861		0.00000	100.32518			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.96500		104.84060		8.96000	104.82104			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.34819		0.00000	102.32668			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.76310		0.00000	100.73959			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		117.07092		3.28000	117.03453			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.80000		130.54405		3.80000	130.50177			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.13387		0.00000	100.03374			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		99.93545		0.00000	99.91382			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.79838		0.00000	101.77439			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.60943		0.00000	100.58662			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.26804		0.00000	100.24544			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000		92.87572		3.72000	92.84572			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000		98.77912		3.72000	98.74723			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.66607		0.00000	100.64204			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.24976		0.00000	101.22576			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.48738		0.00000	100.47051			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.37500		110.25153		12.35500	110.27912			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		101.73017		0.00000	101.70289			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.80000		130.54405		3.80000	130.50177			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		86.76259		100.00000	86.16832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV424U	On 12/06/2014	Spot Bond	100.00000		96.77419		100.00000	96.00000			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		83.98613		100.00000	83.41089		1,820,000,000,000,000.00	18,200,000,000	18,200,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.69772		0.00000	100.67935			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.30771		0.00000	101.29023			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.84795		0.00000	100.83060			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		97.18173		5.80000	97.18173			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.88698		5.90000	99.87085			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.77421		5.90000	99.75812			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.66170		5.90000	99.64564			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.95000		99.43269		5.95000	99.41657		9,520,000,000,000.00	1,600,000,000	800,000,000.00	
IVA420	On 15/05/2014	Spot Bond	5.95000		99.32000		5.95000	99.30392			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.09538		5.95000	99.07938			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000		98.85303		6.05000	98.83684			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		98.51406		100.00000	80.75221		150,645,000,000,000.00	24,900,000,000	18,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		101.15523		0.00000	101.13385			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		101.25793		0.00000	101.23687			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.30476		0.00000	101.28355			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.70409		0.00000	101.68485			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.07079		0.00000	100.05315			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		101.09667		0.00000	101.07880			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		101.06537		0.00000	101.04819			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.96956		0.00000	100.95225			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		101.09197		0.00000	101.07418			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.85207		0.00000	100.83353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.90207		0.00000	100.88066			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.75678		0.00000	100.73681			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	99.88608		0.00000	99.86680			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	99.88527		0.00000	99.86586			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	99.88367		0.00000	99.86399			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	99.89090		0.00000	99.87243			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.44546		0.00000	101.42502			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.25788		0.00000	101.23682			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.40248		0.00000	100.38213			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.95490		0.00000	100.93544			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.73110		0.00000	100.71281			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.72331		0.00000	100.70521			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.10155		100.00000	1.56272			0.00	0	20,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	62.18728		100.00000	62.03156			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.40436		0.00000	101.38238			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	65.54676		100.00000	65.38444			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.04971		0.00000	100.03032			0.00	0	500,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.53522		100.00000	23.47628			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	99.85759		0.00000	99.83695			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	58.47637		100.00000	58.32994			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	59.79148		100.00000	59.64176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		64.35758	100.00000	64.19822				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		60.97890	100.00000	60.86322				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		63.77583	100.00000	63.61613				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		57.53411	100.00000	57.39474				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.49342	100.00000	60.29820				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.85135	0.00000	100.82870				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.57353	0.00000	101.54725				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.91000		134.91866	8.89000	135.08117				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.71515	0.00000	100.69678				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.40238	0.00000	100.38334				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.76688	0.00000	100.74672				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.69405	0.00000	100.59750				0.00	1,000,000,000	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.33386	0.00000	101.31257				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.33000		96.44145	9.31000	96.47204				0.00	0	774,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.48000		94.10985	9.46000	94.14881				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.93000		97.77694	9.91000	97.84140				0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.76151	0.00000	100.73192				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.78500		103.24975	10.78000	103.22748				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.83117	0.00000	100.79888				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.92958	0.00000	100.90936				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.99285	0.00000	100.97126				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.06868	0.00000	101.04545				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.12018	0.00000	101.10327				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.37485	0.00000	101.35779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.78111		0.00000	99.76652			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.41600		0.00000	99.40022			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.51068		0.00000	100.49473			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.06013		0.00000	99.04420			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.56346		0.00000	98.56027			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		100.00000	66.44486		100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	62.55893		100.00000	62.44024			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.47637		100.00000	58.32994			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.69926		0.00000	100.68217			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.66520		100.00000	54.53277			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	99.86994		0.00000	99.85549			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	99.88662		0.00000	99.87009			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.79849		0.00000	100.78093			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.18795		0.00000	100.17122			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.85732		0.00000	99.83910			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.50756		0.00000	100.48924			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.19109		0.00000	101.17242			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.52961		0.00000	100.51143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000	100.49327		0.00000	100.47605			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.84128		0.00000	100.82305			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.93235		0.00000	100.91537			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.00705		0.00000	100.98872			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	99.18479		100.00000	98.91599			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	81.65680		100.00000	81.41593			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	62.52103		100.00000	62.36446			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.85431		100.00000	21.80137			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	53.35526		100.00000	53.22601			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.22500	99.05590		9.20500	99.11002			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.55518		0.00000	100.53359			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.51661		0.00000	100.49652			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	99.89404		0.00000	99.87611			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.01847		0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.01860		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.01924		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.59303		0.00000	101.57274			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.67824		0.00000	101.65699			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.56500	100.12401		8.54500	100.14519			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.29500	102.54249		9.27500	102.59229			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.08500	102.14434		10.07500	102.16938			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.81500	104.48607		6.81000	104.47021			204,450,000,000.00	30,000,000	130,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.35155		0.00000	100.33284			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.36437		0.00000	100.34498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	10.13000		101.02172		10.11000	101.07756			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.78500		101.49841		7.78000	101.48408			11,074,941,000,000.00	1,422,600,000	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.77914		0.00000	100.75864			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.49000		101.21299		9.47000	101.24000			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.43462		0.00000	100.41465			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.96000		101.10615		9.95000	101.12891			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.21590		100.00000	9.19357			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.74739		0.00000	100.72771			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.19000		101.09858		9.17000	101.12667			0.00	0	391,400,000.00
MTN02	On 13/07/2014	Spot Bond	6.30000		103.38197		6.29500	103.36578			0.00	0	2,500,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.88500		103.91889		7.88000	103.90269			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.13000		105.12004		9.11000	105.15059			0.00	0	349,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.73015		100.89771	6.71317			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.81881		100.61875	6.80163			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		100.97471		0.00000	100.95596			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.99055		0.00000	100.97149			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		101.00493		0.00000	100.98560			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		101.01197		0.00000	100.99250			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.09868		0.00000	101.07756			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.19953		0.00000	101.17649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43148	100.00000	0.43040	0.00	0	0.00				
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.43148	100.00000	0.43040	0.00	0	0.00				
NAM01	On 19/11/2022	Spot Bond	9.44500	96.29766	9.43000	96.35635	0.00	0	0.00				
NBK10A	On 25/07/2016	Spot Bond	7.73500	99.67053	7.73000	99.65989	0.00	0	0.00				
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.31951	0.00000	101.30210	0.00	0	0.00				
NBK11A	On 28/11/2020	Spot Bond	9.65000	99.68878	9.63000	99.75719	0.00	0	0.00				
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.49549	0.00000	101.47766	0.00	0	0.00				
NBK12A	On 19/03/2021	Spot Bond	9.41000	100.34892	9.40000	100.37400	0.00	0	0.00				
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.94233	0.00000	100.92391	0.00	0	0.00				
NBK13A	On 19/03/2024	Spot Bond	9.79500	100.11037	9.78000	100.17817	0.00	0	0.00				
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.28750	0.00000	102.26941	0.00	0	0.00				
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.05714	0.00000	101.03905	0.00	0	0.00				
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.97308	0.00000	101.95463	0.00	0	0.00				
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.15550	0.00000	101.13698	0.00	0	8,500,000,000.00				
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.86301	0.00000	100.84517	0.00	0	0.00				
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.35559	0.00000	100.33776	0.00	0	0.00				
NBK2A	On 15/09/2015	Spot Bond	7.48500	104.77462	7.48000	104.76059	0.00	0	690,000,000.00				
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.74750	0.00000	100.72601	0.00	0	0.00				
NBK3A	On 09/09/2019	Spot Bond	9.12500	110.42730	9.10500	110.48967	0.00	0	200,000.00				
NBK4	On 28/10/2024	Spot Bond	11.08500	32.96506	11.06500	33.01828	0.00	0	0.00				
NBK6A	On 19/04/2015	Spot Bond	7.88500	106.28548	7.88000	106.26783	0.00	0	950,000,000.00				
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.47742	0.00000	101.45657	0.00	0	0.00				
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.56253	0.00000	101.54057	0.00	0	0.00				
NBK9A	On 23/03/2016	Spot Bond	8.23500	102.39481	8.23000	102.38137	11,640,996,000,000.00	1,413,600,000	1,413,600,000.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.28778	0.00000	100.26841				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.87994	0.00000	100.85849				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.17535	0.00000	100.15318				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.02015	0.00000	100.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	99.85780	0.00000	99.83716				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.73788	0.00000	100.71683				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.89419	0.00000	88.87571				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.69873	0.00000	100.67877				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	101.32031	0.00000	101.29944				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.44631	0.00000	101.42365				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.28608	0.00000	101.26460				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	99.87392	0.00000	99.85263				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.09580	0.00000	85.07669				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.49550	0.00000	100.47795				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.03381	0.00000	101.01276				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.38099	0.00000	100.36072				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.36050	0.00000	100.34132				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	99.98030	0.00000	99.96067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.34793	0.00000	100.32941				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.34187	0.00000	100.32382				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.34162	0.00000	100.32359				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.25711	0.00000	101.23698				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.39600	0.00000	100.37509				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.25500	102.91520	10.23500	103.01247				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.39348	0.00000	100.37269				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.29000	101.68094	10.27000	101.78078				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.39600	0.00000	100.37509				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.35454	0.00000	100.33582				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.65481	0.00000	100.63599				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.73500	103.01233	8.73000	102.99515				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.98379	0.00000	103.95869				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.86222	0.00000	100.83961				0.00	1,000,000,000	500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.01595	0.00000	100.00001				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.58000	114.19220	12.56000	114.22605				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.18541	0.00000	111.16297				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.89587	0.00000	101.88082				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.87876	0.00000	100.85321				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	162.49749	2.21000	162.45176				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.18000	102.68541	9.16000	102.75461				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.50556	0.00000	100.48778				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.48933	0.00000	100.47237				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.81000	104.16279	9.79000	104.22740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.81449		0.00000	100.79513			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.84755		0.00000	100.83022			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.05329		0.00000	101.03551			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.76775		0.00000	100.74948			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.79702		0.00000	100.77806			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.01000		104.78321		9.99000	104.86701			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.82631		0.00000	100.80667			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.79708		0.00000	100.77812			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.81455		0.00000	100.79518			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.21000		104.18085		10.19000	104.24326			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.87306		0.00000	100.85233			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.83800		0.00000	100.81809			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.82624		0.00000	100.80660			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.04783		0.00000	101.02299			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.97675		0.00000	100.95358			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.84960		0.00000	100.82942			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.23500		105.16638		7.23000	105.14596			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.96500		116.57527		8.94500	116.62765			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.34000		122.26053		9.33000	122.29425			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		168.38483		2.10500	168.33793			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.61000		124.83485		9.59000	124.98172			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		99.73230		0.00000	101.41013			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		99.73906		0.00000	101.37226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	101.48402		0.00000	101.46372			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.29195		0.00000	101.27130			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.09688		0.00000	102.07785			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.30244		0.00000	100.28209			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.75641		0.00000	100.73702			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.78353		0.00000	100.76345			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.89060		0.00000	100.86725			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.11735		0.00000	101.08808			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.03227		100.00000	16.98961			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	31.33515		100.00000	31.25756			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.01500	106.74332		7.01000	106.73049			9,491,295,000,000.00	1,353,000,000	1,553,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.87686		100.00000	15.83710			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.17000		0.00000	97.17000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.65934		100.00000	55.52303			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.97615		0.00000	100.95737			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.21792		0.00000	101.19960			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.68813		0.00000	100.67004			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.61580		0.00000	100.59774			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.88075		0.00000	100.86474			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.75264		0.00000	100.73663			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.77417		0.00000	100.75554			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.53561		0.00000	100.51630			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.54047		0.00000	100.52281			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.39431		0.00000	100.37631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.38783		0.00000	100.37015			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.43115		0.00000	100.41134			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.40899		0.00000	100.39033			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.39548		0.00000	100.37744			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.45372		0.00000	100.43288			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.42660		0.00000	100.40713			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.40958		0.00000	100.39088			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.47866		0.00000	100.45668			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.44711		0.00000	100.42670			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.42601		0.00000	100.40656			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.19789		0.00000	101.17820			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.23663		0.00000	101.21639			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.25406		0.00000	101.23357			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.29280		0.00000	101.27176			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.45931		0.00000	101.43589			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.49802		0.00000	101.47405			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.42912		0.00000	101.40639			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.78500		103.66670		6.78000	103.65020			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.67000		97.15922		6.66500	97.14406			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.33000		38.47624		8.31000	38.55417			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.78500		109.90306		6.78000	109.89030		3,333,743,810,656,000.00	91,340,281,600	14,292,618,300.00	
R158	On 15/09/2015	Spot Bond	6.78500		109.90306		6.78000	109.89030			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.68500		90.99669		6.68000	90.98676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.78500	115.70797	6.78000	115.69909			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.61500	85.34617	6.61000	85.34114			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.51000	118.36093	8.49000	118.50370			5,584,123,728,669,000.00		56,183,751,900	84,384,516,200.00	
R187P	On 21/12/2026	Spot Bond	8.25000	35.80856	8.23000	35.88809			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.17000	33.37722	8.15000	33.45788			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.70000	278.75703	1.70000	278.68245			4,669,050,000,000.00		2,746,500,000	28,518,597,300.00	
R201	On 21/12/2014	Spot Bond	6.30000	104.23979	6.29500	104.22550			46,628,006,670,000.00		7,401,270,900	87,801,270,900.00	
R202	On 07/12/2033	Spot Bond	1.99000	217.30871	1.99000	217.24886			14,078,056,000,000.00		7,074,400,000	63,848,775,900.00	
R2023	On 28/02/2023	Spot Bond	8.39500	96.82230	8.38000	96.89107			3,114,747,400,092,000.00		71,024,109,600	44,046,243,500.00	
R203	On 15/09/2017	Spot Bond	7.63000	102.37215	7.61000	102.41151			1,774,524,694,194,000.00		32,572,043,800	70,257,178,300.00	
R2030	On 31/01/2030	Spot Bond	8.91500	93.78047	8.88500	93.99610			574,482,600,000,000.00		64,440,000,000	93,234,700,000.00	
R2037	On 31/01/2037	Spot Bond	9.09500	95.86903	9.07500	96.02808			156,774,300,339,000.00		17,237,416,200	32,914,316,200.00	
R204	On 21/12/2018	Spot Bond	7.87500	102.83847	7.85500	102.89437			3,770,272,584,225,000.00		78,764,772,600	95,820,771,100.00	
R2048	On 28/02/2048	Spot Bond	9.17500	96.50029	9.15500	96.67657			1,578,348,910,410,000.00		72,027,129,200	85,735,320,000.00	
R207	On 15/01/2020	Spot Bond	8.13000	97.65420	8.11000	97.72129			1,592,523,542,898,000.00		95,882,354,600	89,998,797,000.00	
R208	On 31/03/2021	Spot Bond	8.26000	92.25593	8.25000	92.28521			2,707,276,694,766,000.00		27,757,469,100	40,708,222,400.00	
R209	On 31/03/2036	Spot Bond	9.02000	73.84161	9.00000	73.97417			2,496,991,443,694,000.00		76,828,319,700	72,447,636,800.00	
R210	On 31/03/2028	Spot Bond	1.90000	162.72220	1.90000	162.67782			7,527,800,000,000.00		3,962,000,000	24,369,921,200.00	
R211	On 31/01/2017	Spot Bond	0.92000	126.96996	0.90000	127.00766			511,060,000,000.00		555,500,000	28,190,000,000.00	
R212	On 31/01/2022	Spot Bond	1.62000	131.44192	1.62000	131.40700			12,585,698,514,000.00		7,768,949,700	94,281,249,700.00	
R213	On 28/02/2031	Spot Bond	8.88000	84.43636	8.85000	84.64555			1,911,755,153,400,000.00		15,287,742,500	13,812,779,600.00	
R214	On 28/02/2041	Spot Bond	9.09000	74.79286	9.07000	74.93144			4,349,734,163,991,000.00		78,518,609,900	51,404,901,000.00	
R226C	On 15/09/2014	Spot Bond	6.27000	97.32503	6.26500	97.31085			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.84500	93.90230	6.84000	93.88939			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.68500	90.99669	6.68000	90.98676			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.60500	88.18551	6.60000	88.17821			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.61500	85.34617	6.61000	85.34114			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.35500	98.72798	6.35000	98.71201			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.30500	95.72810	6.30000	95.71506			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.75500	92.31716	6.75000	92.30569			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.62500	89.49256	6.62000	89.48392			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.60500	86.66012	6.60000	86.65391			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.66500	83.75807	6.66000	83.75395			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.60500	78.73415	7.58500	78.76665			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.65500	75.71479	7.63500	75.75323			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.88000	72.26276	7.86000	72.30592			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.86000	69.58649	7.84000	69.63479			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.84000	67.02223	7.82000	67.07524			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.83000	64.52947	7.81000	64.58675			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.09000	61.14253	8.07000	61.20218			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.07000	58.84124	8.05000	58.90435			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.18000	56.13006	8.17000	56.15656			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.15000	54.04441	8.14000	54.07257			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.12000	52.05127	8.11000	52.08095			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.09000	50.14612	8.08000	50.17716			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.05000	48.36741	8.04000	48.39974			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.01000	46.66978	8.00000	46.70327			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.45000	42.97884		8.43000	43.05331			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.41000	41.40635		8.39000	41.48213			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.37000	39.90674		8.35000	39.98367			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.33000	38.47624		8.31000	38.55417			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.29000	37.11130		8.27000	37.19010			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.25000	35.80856		8.23000	35.88809			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.21000	34.56487		8.19000	34.64502			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.17000	33.37722		8.15000	33.45788			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.02320		0.00000	101.99754			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.95993		0.00000	100.93657			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	99.85319		0.00000	99.82842			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.83904		0.00000	101.81490			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.44016		100.00000	14.40400			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.60467		100.00000	6.58832			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.95552		100.00000	17.91201			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.63843		0.00000	100.61874			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.15603		0.00000	100.13628			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.56408		0.00000	100.54371			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.10467		0.00000	101.08610			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.85744		0.00000	100.84126			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.94485		0.00000	100.92702			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.26308		0.00000	100.24533			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.43471		0.00000	101.41441			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.91598		0.00000	100.89607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	101.66338		0.00000	101.64330			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.25228		0.00000	101.23178			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.57672		0.00000	100.55663			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.12120		0.00000	100.10386			0.00	200,000,000	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.40556		0.00000	101.38540			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.32119		0.00000	102.30518			0.00	1,080,000,000	540,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.75846		0.00000	100.73852			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.65078		0.00000	100.63000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.69835		0.00000	100.67839			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	101.70387		0.00000	101.67544			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.23991		0.00000	100.20985			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	102.17029		0.00000	102.13702			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.94394		0.00000	101.91418			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.94394		0.00000	101.91418			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.34971		0.00000	100.32025			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.38967		0.00000	100.35685			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.81109		0.00000	100.78284			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.37437		12.35000	104.33983			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.67881		0.00000	100.65518			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.28499		100.00000	14.24922			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.63530		0.00000	100.61316			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.07826		0.00000	101.05622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond		0.00000	99.86907		0.00000	99.84728			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.56336		0.00000	101.54113			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.99387		0.00000	100.96969			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.47778		100.00000	2.47171			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	13.45473		100.00000	13.42177			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.80759		100.00000	24.74547			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.24773		100.00000	14.23028			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.83899		100.00000	19.78932			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	105.85399		0.00000	105.80732			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	102.91485		0.00000	102.87018			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.56000	106.68666		9.55000	106.71037			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond		9.64500	102.24669		9.63000	102.31283			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.03000	104.95455		10.00000	105.15753			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.98678		0.00000	97.80281			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.03500	110.49446		8.03000	110.48255			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.92415		0.00000	100.90215			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.68000	103.31276		9.66000	103.34629			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.46965		0.00000	101.44803			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.47290		0.00000	100.45119			0.00	1,200,000,000	1,200,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.47292		0.00000	101.44992			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	101.51919		0.00000	101.49648			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	101.48914		0.00000	101.46685			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.88500	105.42088		7.88000	105.40375			0.00	0	1,070,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		9.47500	96.43979		9.45500	96.47930			0.00	0	390,000,000.00
SBK11	On 09/04/2014	Spot Bond		2.52000	130.56571		2.50000	130.52801			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		8.24500	107.84138		8.24000	107.82469			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.10500	108.03671		8.10000	108.02038			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.03500	108.13455		8.03000	108.11841			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.03000	98.26751		9.01000	98.30114			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.18000	107.93201		8.17500	107.91548			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.14500	107.98085		8.14000	107.96441			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.42820		0.00000	100.40852			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.49535		0.00000	100.48190			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.36652		0.00000	100.34187			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.02446		0.00000	100.07770			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.68000	101.04787		8.66000	101.08345			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.66097		0.00000	101.64127			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.29768		0.00000	100.27763			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.40021		0.00000	104.38080			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.41000	106.90164		9.40000	106.92752			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.16000	103.22107		10.14000	103.32979			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.07713		0.00000	101.05519			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.43802		0.00000	101.42070			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.10448		0.00000	101.08493			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.58666		0.00000	103.56793			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.97500	102.86531		8.95500	102.92104			0.00	0	910,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.58065	100.00000	9.55921				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.93500		102.50070	9.92000	102.56712				0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.21000		95.73018	9.19000	95.84358				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.96000		96.24525	9.95000	96.26946				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.96500		109.82968	7.96000	109.81658				0.00	0	200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23000		267.55603	2.23000	267.48059				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.62000		124.58530	1.60000	124.61963				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		104.05000	0.00000	103.93000				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		9.10481	100.00000	9.08275				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	2.19000		122.68326	2.17000	122.71495				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.08742	6.50000	100.06993				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.46100	0.00000	100.43872				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.16253	0.00000	100.14198				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.79363	0.00000	101.77296				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.66000		99.90697	9.64000	99.93467				0.00	0	429,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.51998	0.00000	101.49875				0.00	0	5,600,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		99.96173	0.00000	99.94258				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.29651	0.00000	100.27668				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.27160	0.00000	100.25331				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	101.09393	0.00000	101.07635				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.68849	100.00000	9.66423				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.54388	0.00000	100.52351				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08500	104.64178	8.08000	104.62965				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.47500	98.51460	9.45500	98.55839				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.98000	98.41055	8.96000	98.44438				0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.91948	0.00000	100.90064				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.88992	0.00000	100.87014				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.25956	0.00000	101.24093				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.89624	0.00000	100.87632				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.37406	0.00000	101.35217				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.73000	104.42981	8.71000	104.44549				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.64812	0.00000	101.62874				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.19011	0.00000	100.17197				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.84863	0.00000	99.82933				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.81000	92.00906	9.80000	92.02734				0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.75250	0.00000	100.73104				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.28012	0.00000	100.25832				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.36881	0.00000	101.34725				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.86800	84.68080	9.85800	84.70319				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.93000	84.40449	9.92000	84.42664				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.54500	103.38717	7.54000	103.36955				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		9.39000	92.27213		9.37000	92.33126			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.43964		0.00000	100.41848			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.81000	98.89881		8.79000	98.93332			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.47000	104.61422		2.47000	104.58401			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.82500	99.23223		8.80500	99.28300			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.96113		0.00000	100.94376			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.05846		0.00000	101.03208			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.82562		0.00000	100.80500			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.93000	107.14890		9.91000	107.26733			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.66548		0.00000	100.64646			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.01850		0.00000	99.99901			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.41711		0.00000	100.39703			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.11000	75.77861		10.08000	75.95340			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	99.86478		0.00000	99.84750			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.45598		0.00000	101.43516			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
SY1046	On 23/04/2014	Spot Bond		0.00000	99.77823		0.00000	99.76345			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.67449		0.00000	99.65970			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.67460		0.00000	99.65981			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.56766		0.00000	99.55165			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.44089		0.00000	99.42492			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.42490		0.00000	99.40892			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.39241		0.00000	99.37642			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.39326		0.00000	99.37729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1054		On 20/05/2014	Spot Bond	0.00000	99.32815	0.00000	99.31215			0.00	0	0.00
SY1056		On 22/05/2014	Spot Bond	0.00000	99.29510	0.00000	99.27908			0.00	0	0.00
SY1057		On 27/05/2014	Spot Bond	0.00000	99.20778	0.00000	99.19161			0.00	0	0.00
SY1058		On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1060		On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1062		On 11/04/2014	Spot Bond	0.00000	99.95195	0.00000	99.93594			0.00	0	0.00
SY1063		On 10/06/2014	Spot Bond	0.00000	98.98551	0.00000	98.96941			0.00	0	0.00
SY1065		On 17/06/2014	Spot Bond	0.00000	98.86114	0.00000	98.84488			0.00	0	0.00
SY1066		On 17/04/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SY1067		On 18/06/2014	Spot Bond	0.00000	98.84366	0.00000	98.82737			0.00	0	0.00
SY1068		On 16/04/2014	Spot Bond	0.00000	99.87127	0.00000	99.85518			0.00	0	0.00
SY1069		On 05/05/2014	Spot Bond	0.00000	99.56339	100.00000	92.87532			0.00	38,300,000,000	25,000,000,000.00
SY1071		On 08/05/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SY1072		On 09/06/2014	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.24500	107.51122	7.24000	107.49757			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.11000	99.41939	9.09000	99.53519			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	83.07100	100.00000	82.89197			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	64.73586	100.00000	64.57555			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	28.72506	100.00000	28.65312			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	99.75799	0.00000	101.26715			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	101.14617	0.00000	101.12665			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.81102	0.00000	100.79408			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.66933	0.00000	100.65019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS119	On 25/04/2014	Spot Bond	0.00000	99.75479	0.00000	99.74037		0.00		0	0.00	
TFS120	On 21/05/2014	Spot Bond	0.00000	98.74131	0.00000	98.73823		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.75455	0.00000	100.73776		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.33878	0.00000	100.32075		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.35675	0.00000	100.33776		0.00		0	0.00	
TFS124	On 18/06/2014	Spot Bond	0.00000	98.87002	0.00000	98.85410		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	101.14270	0.00000	101.12357		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	8.03500	103.03720	8.03000	103.02524		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.38214	0.00000	101.36254		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.42466	0.00000	101.40450		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.71186	7.83000	101.69028		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.35875	0.00000	101.33947		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.41190	0.00000	101.39191		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.38031	0.00000	101.35925		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.35875	0.00000	101.33947		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.41190	0.00000	101.39191		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.56681	7.16000	101.54707		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.51604	0.00000	101.49468		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.50754	0.00000	101.48629		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.71146	0.00000	101.68751		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.68386	0.00000	101.66028		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.51719	0.00000	102.48246		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.42189	0.00000	102.38845		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.35662	0.00000	101.33737		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.42466	0.00000	101.40450				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.81013	8.73000	101.78611				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.35025	0.00000	101.33107				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.41190	0.00000	101.39191				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.34500	97.72681	9.32500	97.76993				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.52029	0.00000	101.49887				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.49692	0.00000	101.47580				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.70722	0.00000	101.68332				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.69872	0.00000	101.67494				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.36894	0.00000	102.33621				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.37741	0.00000	102.34457				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.42418	0.00000	101.40402				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.04885	101.06155	7.03122				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.35025	0.00000	101.33107				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.14084	0.00000	110.12136				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.54154	0.00000	101.51983				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.62651	0.00000	101.60369				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.52565	0.00000	102.49081				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.79801	0.00000	101.77917				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.39219	0.00000	101.37244				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.41352	0.00000	101.39350				0.00	1,000,000,000	500,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.39219	0.00000	101.37244				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.41352	0.00000	101.39350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.42418		0.00000	101.40402			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.37939		0.00000	101.35981			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.41352		0.00000	101.39350			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.53083		0.00000	101.50928			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.53083		0.00000	101.50928			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.53083		0.00000	101.50928			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.70142		0.00000	101.67766			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.74406		0.00000	101.71974			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.69076		0.00000	101.66713			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.54312		0.00000	102.50835			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.59636		0.00000	102.56089			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.57506		0.00000	102.53987			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.53500		108.58638		8.53000	108.56655			0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.30500		90.29889		8.28500	90.36329			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.54000		105.85066		8.52000	105.88800		10,675,000,000,000.00	1,250,000,000	6,680,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.46000		105.54666		9.45000	105.56910		5,848,099,158,000.00	618,192,300	15,877,170,000.00	
TN23	On 06/11/2023	Spot Bond	9.57500		112.11811		9.56000	112.18664			0.00	0	10,740,000,000.00
TN25	On 19/08/2025	Spot Bond	9.71000		99.81115		9.69000	99.91973			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.65500		97.89750		9.63500	98.01581		5,794,856,656,500.00	600,192,300	7,032,900,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		101.16456		0.00000	101.14681			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.91344		0.00000	100.80085			0.00	1,000,000,000	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.03492		0.00000	101.01625			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.96848		0.00000	100.94874			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.99439		0.00000	100.97412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.99702		0.00000	100.97671			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.12472		0.00000	101.10183			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.38949		0.00000	101.36124			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.25640		0.00000	100.23980			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.01797		0.00000	100.00006			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.01838		0.00000	100.00007			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.22155		10.00000	100.19383			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.21603		9.75000	100.18900			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.21574		100.00000	10.18852			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	99.86774		0.00000	99.85304			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	99.75168		0.00000	99.73707			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.44372		0.00000	99.42869			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.25359		0.00000	99.23895			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.19776		0.00000	97.18193			0.00	0	10,000,000,000.00
TSP151	On 02/05/2014	Spot Bond		0.00000	99.64495		0.00000	99.63015			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.49661		0.00000	96.48062			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.31799		0.00000	96.30218			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.01299		0.00000	98.99780			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	98.34059		0.00000	98.32509			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	95.22613		0.00000	95.20961			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	97.92592		0.00000	97.90878			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	94.19251		0.00000	94.17335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP159	On 21/08/2014	Spot Bond	0.00000	97.71477	0.00000	97.69784				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.99738	0.00000	93.98259				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.82923	0.00000	93.81059				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.21269	0.00000	97.19559				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.67760	0.00000	93.65927				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.45704	100.00000	50.47702				0.00	0	5,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.22634	100.00000	13.19322				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	100.32230	100.00000	100.05477				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.27267	0.00000	101.25770				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.24273	0.00000	101.22775				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.21278	0.00000	101.19781				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	100.98529	100.00000	100.71456				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.16786	0.00000	101.15289				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.13792	0.00000	101.12295				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.79004	0.00000	100.77392				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.81211	0.00000	100.79516				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.76295	0.00000	100.74671				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.43422	0.00000	100.41814				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.38810	0.00000	101.37096				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.90012	0.00000	100.88175				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.22166	0.00000	101.20658				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.80212	0.00000	100.78575				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.66000	106.20633	9.65000	106.23032				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.75412	0.00000	101.48920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000		99.70547		0.00000	101.56179			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.02275		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.97000		101.32391		9.95000	101.35420			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.20511		0.00000	100.18798			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.19153		0.00000	100.17381			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.08942		0.00000	101.07000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.12654		0.00000	101.10646			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.12816		0.00000	101.10806			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.21070		0.00000	100.19121			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.21669		0.00000	100.19667			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14500		114.90317		7.14000	114.89135			0.00	0	10,609,100,000.00
WS05	On 01/08/2018	Spot Bond	1.40000		234.12786		1.38000	234.25034			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.08500		105.30033		7.08000	105.28556			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.13500		105.59286		8.11500	105.62493			4,642,969,900,000.00	570,740,000	9,480,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.43000		105.57608		8.41000	105.63534			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.75500		104.38216		8.73500	104.45169			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.80000		104.28114		8.79000	104.30892			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.73500		92.17985		6.73000	92.16848			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.33500		98.57990		6.33000	98.56415			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.66500		90.45420		6.66000	90.44461			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.31500		96.07724		6.31000	96.06375			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.73500		92.16298		6.73000	92.15162			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.82000		65.70281		7.80000	65.75842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	34.52596	100.00000	34.46046			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
Total for j-Bonds :										62,716,391,107,913,000.00	18,471,326,700	144 423 198 000.00
Grand Total:										62,716,392,008,150,500.00	18,471,347,594	144 426 777 173.00