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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2014

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 27/05/2014	Any day expiry		10.41140	10.41140		10.35530	10.35530		10.50	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry		10.45740	10.45740		10.35530	10.35530		26.30	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	342.60000	0.34260	444.74450	0.44474	342.600		0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.00000	0.00000	0.00320	0.00000	0.000		0.00	0	500.00
\$ / R	On 29/05/2014	Any day expiry		10.45740	10.45740		10.35530	10.35530		35.19	0.00	0	0.00
\$ / R	On 29/05/2014	Any day expiry	10.42	Put	16.71520	0.01672	83.16630	0.08317	16.715	10.38	0.00	0	2,000.00
\$ / R	On 30/05/2014	Any day expiry		10.45740	10.45740		10.35690	10.35690		10.39	0.00	0	0.00
\$ / R	On 30/05/2014	Any day expiry	10.35	Put	9.90480	0.00990	40.59740	0.04060	9.905	11.80	0.00	0	1,500.00
\$ / R	On 30/05/2014	Any day expiry	10.36	Put	11.34830	0.01135	46.25570	0.04626	11.348	11.66	0.00	0	2,000.00
\$ / R	On 04/06/2014	Any day expiry		10.46540	10.46540		10.36510	10.36510		9.85	0.00	0	0.00
\$ / R	On 04/06/2014	Any day expiry	10.40	Call	101.64680	0.10165	50.18850	0.05019	101.647	10.33	0.00	0	1,500.00
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	14.26070	0.01426	7.01610	0.00702	14.261	11.51	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.47950	10.47950		10.38000	10.38000		10.32	633,318,103.00	60,434	772,372.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00580	0.00001	0.00870	0.00001	0.006	23.06	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00860	0.00001	0.01390	0.00001	0.009	21.73	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00910	0.00001	0.01480	0.00001	0.009	21.54	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.80410	0.00080	1.43830	0.00144	0.804	13.88	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.99460	0.00099	1.74550	0.00175	0.995	13.72	0.00	0	920.00

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	9.97	Put	3.78030	0.00378	6.68240	0.00668	3.780	12.68	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	4.68160	0.00468	8.42290	0.00842	4.682	12.53	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	5.02490	0.00502	9.08750	0.00909	5.025	12.48	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	5.39210	0.00539	9.79900	0.00980	5.392	12.43	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	11.49330	0.01149	21.53590	0.02154	11.493	11.89	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	13.13420	0.01313	24.64130	0.02464	13.134	11.79	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	297.71940	0.29772	214.09650	0.21410	297.719	11.55	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	85.58010	0.08558	50.47900	0.05048	85.580	10.57	85,580.10	1,000	23,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	106.08010	0.10608	170.47900	0.17048	106.080	10.57	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	150.77110	0.15077	224.41300	0.22441	150.771	10.93	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	51.56000	0.05156	29.07300	0.02907	51.560	11.08	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	194.47320	0.19447	274.50720	0.27451	194.473	11.23	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	209.98490	0.20998	291.84530	0.29185	209.985	11.33	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	430.09930	0.43010	524.97990	0.52498	430.099	12.60	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	7.18060	0.00718	3.88370	0.00388	7.181	12.85	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	6.81380	0.00681	3.69860	0.00370	6.814	12.92	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	5.53370	0.00553	3.05010	0.00305	5.534	13.18	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	526.03370	0.52603	623.05010	0.62305	526.034	13.18	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	4.99220	0.00499	2.77450	0.00277	4.992	13.31	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	3.33290	0.00333	1.92110	0.00192	3.333	13.84	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	3.01900	0.00302	1.75750	0.00176	3.019	13.98	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	2.87420	0.00287	1.68170	0.00168	2.874	14.04	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	2.25570	0.00226	1.35480	0.00135	2.256	14.37	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	2.05050	0.00205	1.24510	0.00125	2.051	14.50	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.55030	0.00055	0.38700	0.00039	0.550	16.49	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,021.05030	1.02105	1,120.38700	1.12039	1,021.050	16.49	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.36850	0.00037	0.25990	0.00026	0.369	17.13	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.09250	0.00009	0.06470	0.00006	0.093	19.70	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,520.59250	1.52059	1,620.06470	1.62006	1,520.593	19.70	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.07960	0.00008	0.05560	0.00006	0.080	20.02	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.04710	0.00005	0.03240	0.00003	0.047	21.24	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.48570	10.48570	10.38660	10.38660		10.16	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	179.21640	0.17922	0.00000	0.00000	179.216	10.48	1,228,000.00	10,000	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	95.22100	0.09522	153.44110	0.15344	95.221	10.26	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	123.72180	0.12372	188.89710	0.18890	123.722	10.52	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	89.42180	0.08942	55.49710	0.05550	89.422	10.52	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.48730	10.48730	10.38820	10.38820		10.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	98.69290	0.09869	155.03560	0.15504	98.693	10.44	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	92.50770	0.09251	58.37470	0.05837	92.508	10.51	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	125.20770	0.12521	190.17470	0.19017	125.208	10.51	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.48890	10.48890	10.38990	10.38990		10.44	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.49820	10.49820	10.39980	10.39980		10.44	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	95.29500	0.09530	144.33660	0.14434	95.295	10.38	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	147.97260	0.14797	100.37680	0.10038	147.973	10.39	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	99.77260	0.09977	150.57680	0.15058	99.773	10.39	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	106.11990	0.10612	71.64560	0.07165	106.120	10.65	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	147.91990	0.14792	211.84560	0.21185	147.920	10.65	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	102.37770	0.10238	68.97150	0.06897	102.378	10.70	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	154.17770	0.15418	219.17150	0.21917	154.178	10.70	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.49980	10.49980	10.40150	10.40150		10.46	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.50140	10.50140	10.40310	10.40310		10.49	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00320	0.00000	0.00750	0.00001	0.003	19.97	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	41.76360	0.04176	27.55130	0.02755	41.764	12.13	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.50610	10.50610	10.40810	10.40810		10.39	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	343.79610	0.34380	425.77050	0.42577	343.796	11.90	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.26990	0.00027	0.18950	0.00019	0.270	18.28	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.55520	10.55520	10.45410	10.45410		10.41	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.13690	0.00014	0.19770	0.00020	0.137	18.30	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	100.60900	0.10061	77.75320	0.07775	100.609	11.76	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.55690	10.55690	10.45580	10.45580		10.62	0.00	0	2,088.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	350.84670	0.35085	427.80320	0.42780	350.847	11.70	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.26310	0.00126	1.10280	0.00110	1.263	16.68	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.59630	10.59630	10.49600	10.49600		10.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	111.21200	0.11121	147.11640	0.14712	111.212	10.75	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	21.90350	0.02190	17.59460	0.01759	21.903	16.76	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.60460	10.60460	10.50440	10.50440		11.10	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	363.86440	0.36386	434.12400	0.43412	363.864	11.87	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	9.16020	0.00916	6.65420	0.00665	9.160	18.89	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.60620	10.60620	10.50610	10.50610		11.12	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.59110	0.00059	0.72690	0.00073	0.591	17.26	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	129.91070	0.12991	106.60780	0.10661	129.911	12.48	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.63900	10.63900	10.53820	10.53820		11.32	85,292,863.00	8,017	68,775.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	2.64290	0.00264	3.04130	0.00304	2.643	14.77	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	3.01690	0.00302	3.50140	0.00350	3.017	14.39	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	3.11940	0.00312	3.62820	0.00363	3.119	14.30	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	3.69430	0.00369	4.34430	0.00434	3.694	13.82	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	23.18350	0.02318	32.26760	0.03227	23.183	10.99	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	47.04710	0.04705	62.77600	0.06278	47.047	10.77	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	64.81530	0.06482	86.82310	0.08682	64.815	10.78	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	86.40200	0.08640	113.35370	0.11335	86.402	10.88	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	91.80630	0.09181	119.90900	0.11991	91.806	10.90	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	97.43710	0.09744	126.70930	0.12671	97.437	10.92	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	103.30150	0.10330	133.75450	0.13375	103.301	10.94	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	118.99260	0.11899	152.46330	0.15246	118.993	11.00	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	147.24100	0.14724	185.66690	0.18567	147.241	11.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	393.91640	0.39392	332.79990	0.33280	393.916	11.10	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	188.11320	0.18811	232.84420	0.23284	188.113	11.19	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	336.03670	0.33604	281.22960	0.28123	336.037	11.21	3,818,048.99	11,362	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	197.03670	0.19704	243.02960	0.24303	197.037	11.21	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	330.59190	0.33059	276.93980	0.27694	330.592	11.22	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	220.43200	0.22043	272.19600	0.27220	220.432	11.27	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	299.22460	0.29922	252.48440	0.25248	299.225	11.29	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	230.22460	0.23022	284.28440	0.28428	230.225	11.29	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	240.26110	0.24026	296.61010	0.29661	240.261	11.31	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	284.37240	0.28437	241.05720	0.24106	284.372	11.32	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	245.37240	0.24537	302.85720	0.30286	245.372	11.32	0.00	0	9,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	274.62820	0.27463	334.94160	0.33494	274.628	11.49	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	255.75010	0.25575	216.35570	0.21636	255.750	11.56	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	286.75010	0.28675	348.15570	0.34816	286.750	11.56	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	172.61730	0.17262	145.26350	0.14526	172.617	12.46	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	155.49640	0.15550	130.73370	0.13073	155.496	12.71	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	81.16940	0.08117	68.84640	0.06885	81.169	14.43	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	79.12570	0.07913	67.13540	0.06714	79.126	14.50	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	78.12880	0.07813	66.30090	0.06630	78.129	14.54	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	77.14630	0.07715	65.47960	0.06548	77.146	14.58	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	42.68590	0.04269	36.27090	0.03627	42.686	16.32	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	31.91330	0.03191	27.24140	0.02724	31.913	17.26	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	29.43770	0.02944	25.16290	0.02516	29.438	17.53	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	28.29790	0.02830	24.20580	0.02421	28.298	17.67	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	26.95840	0.02696	23.08010	0.02308	26.958	17.84	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	19.70890	0.01971	14.38520	0.01439	19.709	18.80	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.65180	10.65180	10.55070	10.55070		11.38	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	201.41420	0.20141	248.95580	0.24896	201.414	11.28	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	219.81610	0.21982	269.96820	0.26997	219.816	11.32	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.65920	10.65920	10.55780	10.55780		11.60	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	375.01550	0.37502	441.85830	0.44186	375.016	12.10	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	20.74800	0.02075	18.68570	0.01869	20.748	20.08	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.66470	10.66470	10.56310	10.56310		11.59	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.62480	0.00162	1.85560	0.00186	1.625	16.85	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	192.33910	0.19234	164.16420	0.16416	192.339	12.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.71960	10.71960	10.61660	10.61660		11.74	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.02150	0.00302	3.45950	0.00346	3.021	16.56	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	382.82000	0.38282	447.35520	0.44736	382.820	12.20	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	178.64450	0.17864	156.43060	0.15643	178.645	13.57	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	39.91770	0.03992	37.78500	0.03779	39.918	21.15	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.73060	10.73060	10.62730	10.62730		11.90	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	103.07670	0.10308	131.04160	0.13104	103.077	11.13	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	97.07870	0.09708	86.24470	0.08624	97.079	15.64	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.76910	10.76910	10.66470	10.66470		11.92	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	386.36470	0.38636	449.62750	0.44963	386.365	12.21	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	55.75710	0.05576	52.65350	0.05265	55.757	22.15	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.77460	10.77460	10.67000	10.67000		12.09	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	4.89990	0.00490	5.49880	0.00550	4.900	16.41	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	226.85520	0.22686	201.60430	0.20160	226.855	13.52	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.79920	10.79920	10.69490	10.69490		12.17	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.80110	10.80110	10.69680	10.69680		12.31	183,942,733.00	17,030	52,664.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	17.99130	0.01799	20.66210	0.02066	17.991	13.69	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	31.78070	0.03178	36.56430	0.03656	31.781	12.68	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	57.53270	0.05753	68.06840	0.06807	57.533	11.85	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	70.80830	0.07081	83.63250	0.08363	70.808	11.75	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	89.97610	0.08998	105.99280	0.10599	89.976	11.63	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	810.09120	0.81009	724.85880	0.72486	810.091	11.53	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	108.99120	0.10899	128.05880	0.12806	108.991	11.53	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	661.24730	0.66125	590.96010	0.59096	661.247	11.46	0.00	0	1,130.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	174.39960	0.17440	210.30670	0.21031	174.400	11.53	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	181.80670	0.18181	218.66060	0.21866	181.807	11.56	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	189.40040	0.18940	227.20570	0.22721	189.400	11.60	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	213.29780	0.21330	253.96140	0.25396	213.298	11.70	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	238.86780	0.23887	282.38720	0.28239	238.868	11.80	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	261.44430	0.26144	307.32330	0.30732	261.444	11.89	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	335.93250	0.33593	388.74360	0.38874	335.933	12.14	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	423.11570	0.42312	373.98840	0.37399	423.116	12.19	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	418.56440	0.41856	370.21640	0.37022	418.564	12.21	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	403.22350	0.40322	464.68350	0.46468	403.223	12.37	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	473.14640	0.47315	539.07480	0.53907	473.146	12.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	520.00820	0.52001	588.58010	0.58858	520.008	12.87	15,600,246.00	30,000	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	589.88030	0.58988	661.96030	0.66196	589.880	13.14	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	662.90740	0.66291	738.18420	0.73818	662.907	13.42	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	190.70420	0.19070	170.91600	0.17092	190.704	14.41	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	130.39120	0.13039	117.71090	0.11771	130.391	15.70	0.00	0	20,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	129.34760	0.12935	116.79010	0.11679	129.348	15.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	120.42840	0.12043	108.94190	0.10894	120.428	15.98	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	104.18120	0.10418	94.62790	0.09463	104.181	16.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	103.41190	0.10341	93.95120	0.09395	103.412	16.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	66.47320	0.06647	64.21050	0.06421	66.473	18.59	1,329,464.00	20,000	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	65.94340	0.06594	63.79050	0.06379	65.943	18.89	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	64.66860	0.06467	62.80810	0.06281	64.669	19.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	64.55360	0.06455	62.72270	0.06272	64.554	19.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	30.67720	0.03068	25.73970	0.02574	30.677	23.75	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	10.80680	10.80680	10.70260	10.70260	10.80680	12.31	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	391.21240	0.39121	451.41780	0.45142	391.212	12.31	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	64.98390	0.06498	63.78070	0.06378	64.984	22.47	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.82190	10.82190	10.71790	10.71790		12.35	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	5.73230	0.00573	6.32110	0.00632	5.732	15.96	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	282.84770	0.28285	252.37220	0.25237	282.848	13.41	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.89000	10.89000	10.78690	10.78690		12.47	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.15390	0.00715	7.28770	0.00729	7.154	15.52	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	399.09260	0.39909	452.80490	0.45280	399.093	12.47	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	346.71160	0.34671	312.28000	0.31228	346.712	13.44	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	79.83260	0.07983	74.88670	0.07489	79.833	22.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.94290	10.94290	10.84060	10.84060		12.78	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	405.66270	0.40566	454.16420	0.45416	405.663	12.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	83.36920	0.08337	79.35640	0.07936	83.369	22.63	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.84250	10.84250	10.84250	10.84250		12.76	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	9.59600	0.00960	8.52720	0.00853	9.596	15.12	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	364.24500	0.36425	374.85960	0.37486	364.245	13.22	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.98000	10.98000	10.87840	10.87840		13.00	549,000.00	50	14,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	142.61250	0.14261	158.88230	0.15888	142.613	12.04	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	200.56230	0.20056	222.67810	0.22268	200.562	12.01	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	461.91220	0.46191	513.08300	0.51308	461.912	12.82	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	133.67170	0.13367	127.21400	0.12721	133.672	17.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	117.49110	0.11749	112.90560	0.11291	117.491	22.36	0.00	0	46,165.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/03/2015	Any day expiry		11.00160	11.00160	10.90030	10.90030		13.02	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	407.86410	0.40786	453.90140	0.45390	407.864	12.66	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	86.39120	0.08639	76.61450	0.07661	86.391	22.67	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry		11.06430	11.06430	10.96430	10.96430		13.12	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	408.54660	0.40855	452.04690	0.45205	408.547	12.68	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	88.75120	0.08875	82.34140	0.08234	88.751	22.42	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.12110	11.12110	11.02220	11.02220		13.21	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	408.40520	0.40841	450.15270	0.45015	408.405	12.68	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	90.61500	0.09062	81.28700	0.08129	90.615	22.41	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.16480	11.16480	11.06680	11.06680		13.41	0.00	0	3,100.00
\$ / R		On 26/06/2015	Any day expiry		11.19060	11.19060	11.09280	11.09280		13.57	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	411.42020	0.41142	447.54210	0.44754	411.420	12.86	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	85.49250	0.08549	80.88630	0.08089	85.493	22.13	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.26780	11.26780	11.17080	11.17080		13.80	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	413.80380	0.41380	444.33900	0.44434	413.804	13.02	0.00	0	300.00	
\$ / R	16.15	Call	Any day expiry	92.13920	0.09214	82.24570	0.08225	92.139	22.04	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		11.33570	11.33570	11.23940	11.23940		13.99	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	414.95390	0.41495	439.88470	0.43988	414.954	13.13	0.00	0	300.00	
\$ / R	16.50	Call	Any day expiry	89.55880	0.08956	83.76690	0.08377	89.559	21.83	0.00	0	300.00	
\$ / R		On 28/09/2015	Any day expiry		11.41060	11.41060	11.31510	11.31510		14.23	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	416.57570	0.41658	435.47190	0.43547	416.576	13.25	0.00	0	300.00	
\$ / R	16.80	Call	Any day expiry	90.80130	0.09080	84.75250	0.08475	90.801	21.62	0.00	0	300.00	
\$ / R		On 28/10/2015	Any day expiry		11.48080	11.48080	11.38610	11.38610		14.45	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	419.89650	0.41990	432.88260	0.43288	419.897	13.39	0.00	0	300.00	
\$ / R	16.98	Call	Any day expiry	101.48590	0.10149	90.09980	0.09010	101.486	21.66	0.00	0	300.00	
\$ / R		On 25/11/2015	Any day expiry		11.54630	11.54630	11.45230	11.45230		14.56	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	419.56800	0.41957	430.59400	0.43059	419.568	13.45	0.00	0	300.00	
\$ / R	17.45	Call	Any day expiry	93.06050	0.09306	84.80150	0.08480	93.060	21.51	0.00	0	300.00	
\$ / R		On 21/12/2015	Any day expiry		11.60710	11.60710	11.51380	11.51380		14.66	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	419.63280	0.41963	427.64850	0.42765	419.633	13.51	0.00	0	300.00	
\$ / R	17.87	Call	Any day expiry	89.64730	0.08965	78.95190	0.07895	89.647	21.52	0.00	0	300.00	
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.47950	10.47950	10.38000	10.38000		10.32	2,735,149.50	261	1,342.00
\$ / R MAXI	10.93	Put	Foreign Exchange Future	45,856.42340	0.45856	55,428.60820	0.55429	45,856.423	12.75	0.00	0	250.00	
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.63900	10.63900	10.53820	10.53820		11.32	212,780.00	20	183.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.80110	10.80110	10.69680	10.69680		12.31	0.00	0	31.00
\$ / R MAXI	10.72	Call	Foreign Exchange Future	42,771.27440	0.42771	37,779.78730	0.37780	42,771.274	12.18	0.00	0	200.00	
£ / R		On 13/06/2014	Foreign Exchange Future		17.60920	17.60920	17.48460	17.48460		10.19	58,127,969.20	3,301	32,860.00
£ / R	15.00	Put	Foreign Exchange Future	0.03930	0.00004	0.05510	0.00006	0.039	21.09	0.00	0	1,123.00	
£ / R	16.50	Put	Foreign Exchange Future	2.06190	0.00206	3.30690	0.00331	2.062	13.38	0.00	0	1,123.00	
£ / R	16.65	Put	Foreign Exchange Future	3.97450	0.00397	6.39410	0.00639	3.974	12.93	0.00	0	18,000.00	
£ / R	16.79	Put	Foreign Exchange Future	7.27180	0.00727	11.71720	0.01172	7.272	12.52	0.00	0	6,000.00	
£ / R	16.88	Put	Foreign Exchange Future	10.64300	0.01064	17.08600	0.01709	10.643	12.26	0.00	0	50.00	
£ / R	17.20	Put	Foreign Exchange Future	38.21870	0.03822	59.36990	0.05937	38.219	11.34	0.00	0	7,500.00	
£ / R	17.55	Call	Foreign Exchange Future	187.77740	0.18778	125.30750	0.12531	187.777	10.33	0.00	0	1,000.00	
£ / R	17.90	Put	Foreign Exchange Future	355.14860	0.35515	458.15940	0.45816	355.149	11.26	0.00	0	4,000.00	
£ / R	18.31	Call	Foreign Exchange Future	17.19180	0.01719	12.03280	0.01203	17.192	12.71	0.00	0	3,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	851.76660	0.85177	973.41190	0.97341	851.767	13.21	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.70370	0.00070	0.54630	0.00055	0.704	17.80	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.37050	0.00037	0.29540	0.00030	0.370	18.57	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.86350	17.86350	17.73780	17.73780		11.24	0.00	0	12,662.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	53.00510	0.05301	59.34660	0.05935	53.005	11.39	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	211.21660	0.21122	251.94890	0.25195	211.217	10.82	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	228.41900	0.22842	199.41830	0.19942	228.419	12.52	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.12040	18.12040	17.99000	17.99000		11.94	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	882.06760	0.88207	965.74820	0.96575	882.068	12.53	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.24500	18.24500	18.11670	18.11670		12.31	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	713.25240	0.71325	782.90740	0.78291	713.252	12.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	887.30710	0.88731	965.28540	0.96529	887.307	12.65	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	973.87960	0.97388	1,055.12300	1.05512	973.880	12.82	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	163.44160	0.16344	148.97370	0.14897	163.442	15.64	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	115.71280	0.11571	105.71850	0.10572	115.713	16.24	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	114.53620	0.11454	104.82730	0.10483	114.536	16.25	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39840	18.39840	18.27420	18.27420		12.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10289	0.10289	0.10191	0.10191		11.93	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10452	0.10452	0.10353	0.10353		13.02	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10804	0.10804	0.10704	0.10704		13.99	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.27100	14.27100	14.16970	14.16970		10.04	57,512,130.00	4,030	83,815.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	19.16960	0.01917	31.19550	0.03120	19.170	12.46	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	23.52700	0.02353	38.09270	0.03809	23.527	12.19	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	77.79330	0.07779	118.44290	0.11844	77.793	10.58	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	208.34920	0.20835	288.81580	0.28882	208.349	10.86	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	66.34280	0.06634	49.05770	0.04906	66.343	11.14	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	595.03650	0.59504	692.62370	0.69262	595.037	13.35	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	7.91380	0.00791	6.47530	0.00648	7.914	14.61	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.22170	0.00022	0.18180	0.00018	0.222	20.69	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.19270	0.00019	0.15850	0.00016	0.193	20.87	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.48890	14.48890	14.38680	14.38680		10.90	20,371,393.40	1,406	15,004.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	49.21010	0.04921	60.67130	0.06067	49.210	10.55	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	136.86980	0.13687	170.20210	0.17020	136.870	10.35	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	253.15300	0.25315	301.14730	0.30115	253.153	10.72	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	267.19870	0.26720	316.64350	0.31664	267.199	10.75	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	38.56710	0.03857	32.92550	0.03293	38.567	14.75	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.71220	14.71220	14.60660	14.60660		11.71	4,281,250.20	291	9,198.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	78.19910	0.07820	91.30660	0.09131	78.199	10.70	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	121.96170	0.12196	140.57440	0.14057	121.962	10.76	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	148.70030	0.14870	131.42300	0.13142	148.700	14.47	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.95960	14.95960	14.85900	14.85900		12.35	0.00	0	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			498.19100	498.19100	501.50300	501.50300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			505.72700	505.72700	509.08900	509.08900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 05/02/2015	Index Future			513.73200		513.73200		517.15600	517.15600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.69700		425.69700		426.20100	426.20100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.13600		432.13600		432.64700	432.64700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.52700		502.52700		503.94700	503.94700			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			510.12900		510.12900		511.57000	511.57000			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			455.35900		455.35900		457.01600	457.01600			54,643,080.00	12	670.00
ALBI	On 06/11/2014	Index Future			462.24700		462.24700		463.92900	463.92900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			469.56300		469.56300		471.28100	471.28100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.68020		9.68020		9.58980	9.58980		10.09	19,360,400.00	2,000	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.01450		0.00401		7.46060	0.00746	4.014	13.22	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	76.94260		0.07694		45.98350	0.04598	76.943	10.37	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.43310		0.00043		0.30720	0.00031	0.433	17.33	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.76130		9.76130		9.67150	9.67150		10.79	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.84960		9.84960		9.75770	9.75770		11.18	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	157.61580		0.15762		187.85580	0.18786	157.616	11.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	247.31120		0.24731		216.10870	0.21611	247.311	11.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	94.92110		0.09492		82.24500	0.08225	94.921	12.89	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.94890		9.94890		9.85900	9.85900		11.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.64140		9.64140		9.55960	9.55960		8.94	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.76520		9.76520		9.68260	9.68260		10.26	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			49.38470		49.38470		49.61270	49.61270			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			533.25980		533.25980		535.35170	535.35170			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			598.62070		598.62070		600.49100	600.49100			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			321.41890		321.41890		-319.39490	-319.39490			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			488.94420		488.94420		491.59450	491.59450			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			60.42060		60.42060		59.12610	59.12610			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			42.20690		42.20690		46.51010	46.51010			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.68010		11.68010		11.61020	11.61020		10.37	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.86950		11.86950		11.79870	11.79870		11.37	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.27850		12.27850		12.20870	12.20870		12.65	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.66230		1.66230		1.66230	1.66230		10.24	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.67900		1.67900		1.67900	1.67900		10.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/08/2014	Bond Future	123.90568		123.90568		123.87459	123.87459			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.31475		124.31475		124.28315	124.28315			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.66384		84.34689		9.56228	85.10175			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.76164		81.83870		9.65681	82.60501			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.85731		83.13575		9.74883	83.91587			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	454.25500		454.25500		455.69300	455.69300			4,542,550.00	1	509.00
GOVI	On 06/11/2014	GOVI	461.12600		461.12600		462.58600	462.58600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	468.42500		468.42500		469.91700	469.91700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.82593		116.82593		116.91016	116.91016			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.60877		118.60877		118.69413	118.69413			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	121.51974		121.51974		122.17074	122.17074			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	123.37417		123.37417		124.03493	124.03493			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	120.58277		120.58277		119.47185	119.47185			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.07717		121.07717		119.94930	119.94930			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.48508		126.48508		126.45250	126.45250			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.41496		128.41496		128.38192	128.38192			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	215.57200		215.57200		215.58100	215.58100			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	218.85900		218.85900		218.86800	218.86800			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.34900		222.34900		222.36200	222.36200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.59000		584.59000		584.62400	584.62400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.47300		593.47300		593.50900	593.50900			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.70400		141.70400		141.69811	141.69811			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.83000		94.17000		5.84000	94.16000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.91000		94.09000		5.90000	94.10000			0.00	0	545.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.07000	93.93000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.12000	93.88000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.25000	93.75000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.30000	93.70000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.44000	93.56000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.69000	93.31000		6.68000	93.32000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.86000	93.14000		6.85000	93.15000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.01000	92.99000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.17000	92.83000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.31000	92.69000		7.30000	92.70000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.94290	8.94290		8.87690	8.87690		7.80	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.02060	9.02060		8.95400	8.95400		8.12	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36190	1.36190		1.36510	1.36510			0.00	0	375.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36200	1.36200		1.36520	1.36520			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.74150	9.74150	0.10186	9.83750	9.83750		12.13	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.75793	112.47236		6.78379	112.44412		1.10	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.96250	107.36208		6.99664	107.33334		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.23493	109.06426		7.28067	109.03729		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.22642	118.90253		8.17582	119.33767		10.70	803,067,687.62	6,754	46,133.00
R186	On 07/08/2014	7.60	Call	490.38000	0.49038		579.01000	0.57901	490.380	10.48	14,711.40	30	210.00
R186	On 07/08/2014	8.00	Call	1,408.14000	1.40814		1,591.97000	1.59197	1,408.140	10.62	107,018.64	76	105.00
R186	On 07/08/2014	8.25	Call	2,354.59000	2.35459		2,604.64000	2.60464	2,354.590	10.70	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,497.61000	1.49761		1,356.98000	1.35698	1,497.610	10.79	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	811.57000	0.81157		726.03000	0.72603	811.570	10.93	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	464.49000	0.46449		411.51000	0.41151	464.490	11.04	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	211.39000	0.21139		185.17000	0.18517	211.390	11.18	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.29844	120.70268		8.24600	121.14437		10.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,036.12000	1.03612		958.30000	0.95830	1,036.120	11.12	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.36456	117.31912		8.30991	117.77019		10.98	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future	284.29352	284.29352		284.55719	284.55719			96,375,503.28	339	905.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/11/2014	Bond Future			288.63104		288.63104		288.89868	288.89868			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.12063		102.13146		6.21559	102.09741		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.52581		228.52581		228.29830	228.29830		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			232.01249		232.01249		231.78142	231.78142			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.08816		101.40905		8.04253	101.68371		8.78	0.00	0	12,167.00
R2023	On 06/11/2014	Bond Future			8.17053		99.02353		8.12297	99.30230		9.09	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.24840		100.59257		8.19840	100.87774		8.96	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.34314		105.82015		7.32292	105.87608		3.36	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	157.68000		0.15768		171.38000	0.17138	157.680	3.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.46572		103.25854		7.44351	103.31525		3.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	307.19000		0.30719		323.08000	0.32308	307.190	3.21	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	404.81000		0.40481		424.01000	0.42401	404.810	3.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.58701		104.89487		7.56146	104.95460		3.24	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,264.35000		1.26435		1,299.01000	1.29901	1,264.350	3.27	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.81272		93.46302		8.73664	94.07050			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.88894		94.87877		8.81047	95.49536			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.96147		92.37502		8.88021	93.00335			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.07505		94.79756		8.97340	95.73005			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.14902		96.23360		9.04438	97.18004			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.21970		93.50100		9.11169	94.46437			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.53894		102.80749		7.51902	102.88115		4.93	30,842,247.00	300	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	531.30000		0.53130		512.13000	0.51213	531.300	5.00	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.63953		104.36392		7.61819	104.43862		4.66	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	785.69000		0.78569		763.63000	0.76363	785.690	4.72	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.73297		101.98228		7.70936	102.06029		4.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.16915		99.56858		9.07262	100.53938			0.00	0	14,129.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 06/11/2014	Bond Future			9.24267		96.64934		9.14327	97.63482			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.31333		98.18089		9.21073	99.18400			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.74902		98.36667		7.70828	98.54220		6.28	668,696,622.66	6,798	30,770.00
R207	On 06/11/2014	Bond Future			7.84021		99.85622		7.79710	100.03435		6.10	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.92625		97.79694		7.87997	97.97992		6.23	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.89444		96.63534		7.85904	96.80920		7.32	75,278,929.86	779	11,438.00
R208	On 07/08/2014	Bond Future	8.28	Put	548.60000		0.54860		509.83000	0.50983	548.600	7.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.98134		94.69989		7.94419	94.87630		7.43	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	922.23000		0.92223		876.12000	0.87612	922.230	7.59	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.06197		96.20058		8.02248	96.38177		7.32	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.96211		76.55417		8.87079	77.24913		16.01	10,794,137.97	141	24,482.00
R209	On 06/11/2014	Bond Future			9.03176		74.56652		8.93786	75.27195		16.74	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,693.17000		1.69317		1,947.81000	1.94781	1,693.170	16.48	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,036.71000		3.03671		3,406.63000	3.40663	3,036.710	16.71	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,213.99000		3.21399		3,596.51000	3.59651	3,213.990	16.74	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,397.75000		3.39775		3,792.74000	3.79274	3,397.750	16.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,897.37000		1.89737		1,689.66000	1.68966	1,897.370	17.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,712.60000		1.71260		1,520.84000	1.52084	1,712.600	17.11	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,042.79000		1.04279		914.35000	0.91435	1,042.790	17.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	972.55000		0.97255		851.33000	0.85133	972.550	17.38	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	902.28000		0.90228		788.23000	0.78823	902.280	17.38	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.09702		75.74840		9.00028	76.46643		16.55	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/08/2014	Bond Future	172.01555		172.01555		171.97329	171.97329			0.00	0	618.00
R210	On 06/11/2014	Bond Future	172.60067		172.60067		172.55752	172.55752			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future	129.30491		129.30491		129.27558	129.27558			0.00	0	390.00
R211	On 06/11/2014	Bond Future	131.27816		131.27816		131.24829	131.24829			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future	134.77714		134.77714		134.74411	134.74411			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future	136.83385		136.83385		136.80029	136.80029			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.81589		87.47312		8.73472	88.09580		13.94	314,903,232.00	3,600	26,107.00
R213	On 06/11/2014	Bond Future	8.89104		85.25609		8.80741	85.88809		14.62	0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.96283		86.60696		8.87636	87.25080		14.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.09715		77.04853		9.00581	77.76653		16.67	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future	9.16823		74.92661		9.07430	75.65539		17.54	0.00	0	0.00
R214	On 05/02/2015	Bond Future	9.23632		76.11389		9.13948	76.85576		17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,561.49000		20,561.49000		20,389.38000	20,389.38000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.96680		4.96680		4.96070	4.96070		6.01	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.92860		4.92860		4.92440	4.92440		8.94	0.00	0	0.00

Total for Derivatives : **3,147,030,830.82** **188,032** **3 651 755.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.07325		0.00000	101.05606			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.14500		102.86292		7.16500	102.82486			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.30636		0.00000	101.28592			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.63500		104.17320		8.61500	104.22799			86,350,000,000,000.00	10,000,000,000	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.88860		0.00000	100.86867			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.28500		102.17200		9.25000	102.32314			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.10209		0.00000	100.08061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond	0.00000	100.19380	0.00000	100.17212			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.50000	95.88686	9.48000	95.93239			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.44500	101.90747	7.46500	101.87133			3,954,039,500,000.00	531,100,000	251,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.53802	0.00000	100.51628			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.83500	104.39661	8.81500	104.42393			8,835,000,000,000.00	1,000,000,000	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.45000	135.70875	1.45000	135.65440			0.00	0	10,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.21500	267.19301	2.20000	267.39030			0.00	0	10,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.08278	0.00000	100.01425			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.84603	0.00000	101.82669			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.45966	0.00000	101.43916			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.52030	0.00000	101.49897			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.56059	0.00000	101.53870			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.01093	0.00000	100.99265			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.11358	0.00000	101.09548			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.94571	0.00000	100.92696			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.90500	105.06132	7.92500	105.02364			5,849,700,000,000.00	740,000,000	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	102.29044	0.00000	102.26685			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.76000	102.10173	7.82000	102.06047			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.63589	0.00000	101.61552			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.08479	0.00000	100.06361			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.10527	0.00000	101.08254			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.94979	0.00000	100.92820			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	101.16589	0.00000	101.14278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	101.39442		0.00000	101.37229			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.55665		0.00000	101.53243			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.04486		0.00000	102.02131			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.75557		0.00000	101.72789			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.91500	128.02024		2.90000	127.97879			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.20000	115.79294		4.20000	115.73799			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.95000	102.20580		4.95000	102.15509			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	106.00218		5.85000	105.94704			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.23500	113.68404		11.21500	113.68857			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.51030		0.00000	101.47715			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.59294		0.00000	101.56614			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.67546		0.00000	101.64725			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.75538		0.00000	101.72582			0.00	0	80,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.70000	111.97406		4.70000	111.91934			94,000,000,000.00	20,000,000	10,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.69288		100.00000	65.53373			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95500	168.68647		1.94000	168.77410			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.12091		2.76000	160.05105			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.98500	173.33573		1.97000	173.46810			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76000	181.66691		1.76500	181.45510			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.23125	74.81307		8.21125	74.87302			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.23125	74.81307		8.21125	74.87302			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.38306		0.00000	101.36146			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000		0.00000	93.26000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000	0.00000	92.16000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.89000	0.00000	92.89000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.59000	0.00000	88.59000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.06000	0.00000	88.06000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.99259	0.00000	100.97336				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.88117	0.00000	100.86185				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.58000	0.00000	87.58000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.30000	104.62012	7.36000	104.56668				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.57000	0.00000	88.57000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.76000	0.00000	90.76000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.20204	0.00000	101.18273				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.43500	110.10837	7.45500	110.06090				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.91344	0.00000	100.89257				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.69000	0.00000	85.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.49000	0.00000	85.49000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.47000	106.63392	2.46000	106.68903				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.42000	156.02169	2.42000	155.95510				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36000	206.71682	2.36500	206.47756				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	84.91000	0.00000	84.91000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.62500	90.96896	9.58000	91.37983				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.51000		0.00000	94.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000		0.00000	98.31000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.36767		0.00000	103.30948			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000		0.00000	90.74000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.95000		0.00000	101.23500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.77500		0.00000	112.75500			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.62000	110.93938		9.57000	111.28797			0.00	0	7,500,000,000.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.77000		0.00000	110.73000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.56500	111.35438		9.51500	111.70512			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.99000	89.83246		8.95500	89.97452			0.00	0	7,500,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000		0.00000	101.56000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000		0.00000	99.57000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.66000	110.63900		9.61000	110.98604			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000		0.00000	88.83000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.66584		0.00000	101.64458			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.62649		0.00000	100.60528			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.43500	106.57703		8.41500	106.61892			28,231,101,500,000.00	3,346,900,000	1,466,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.99500	103.48484		8.96000	103.63908			8,995,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.09500	101.70102		7.11500	101.66400			7,236,900,000,000.00	1,020,000,000	520,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.99500	96.32827		8.95500	96.48361			16,682,127,000,000.00	1,854,600,000	624,600,000.00
ABS7	On 11/09/2026	Spot Bond	9.78500	94.93457		9.73500	95.24657			19,570,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79500	104.45944		7.81500	104.40411			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.15000	132.17004		2.15000	132.11455			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02500	271.15061		2.01000	271.35311			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.39000	127.58690		1.39000	127.53596			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000	130.36661		2.00000	130.31237			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.21796		100.00000	46.10476			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.59500	104.97088		11.61500	104.91484			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.26796		0.00000	100.24103			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.17964		100.00000	4.16952			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.27464		0.00000	100.24705			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.36916		0.00000	100.33206			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.91261		100.00000	24.85225			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.26127		0.00000	100.23501			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.19796		11.00000	63.17989			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			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	101.61619		0.00000	101.59250			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.77674		0.00000	101.75075			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.54460		0.00000	101.52193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	101.59298	0.00000	101.56962				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.61426	0.00000	101.59060				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.68643	0.00000	102.66299				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.68643	0.00000	102.66299				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.70242	0.00000	102.67883				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.50591	0.00000	101.48380				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.70242	0.00000	102.67883				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.67044	0.00000	102.64714				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.38269	0.00000	89.36403				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.47875	0.00000	101.45702				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.35662	0.00000	101.33474				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.56399	0.00000	101.54105				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.61213	0.00000	101.58850				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.63145	0.00000	101.60754				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.59277	0.00000	101.56941				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.50592	0.00000	101.48381				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.45000	104.28079	9.41000	104.55926				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.67948	0.00000	100.65742				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.36841	0.00000	101.34699				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	83.07015	0.00000	83.05010				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.88923	0.00000	158.98240				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.92228	0.00000	159.01478				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.54453	0.00000	101.52186				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130		On 18/08/2014	Spot Bond	0.00000	100.22007		0.00000	100.20003			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.22007		0.00000	100.20003			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.08050		0.00000	100.01291			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.49614		0.00000	101.47417			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.48453		0.00000	101.46272			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.57446		0.00000	102.55331			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	99.94004		0.00000	99.91971			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.57287		0.00000	102.55175			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.66516		0.00000	102.64199			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.25825		0.00000	103.23566			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.53997		0.00000	101.51820			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.60512		0.00000	103.58342			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.39526		0.00000	101.37333			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.55035		0.00000	101.52760			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.51959		0.00000	101.49728			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.36472		0.00000	101.34462			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.33177		0.00000	101.31215			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.39572		0.00000	101.37518			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.51572		0.00000	101.49347			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.44794		0.00000	101.42666			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.37053		0.00000	101.35035			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.39184		0.00000	101.37136			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.94355		10.23000	101.91592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	101.41297	0.00000	101.39219				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.38022	0.00000	101.35990				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	115.61151	0.00000	115.58131				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.57500	105.20850	9.55500	105.26073				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.50984	0.00000	101.48767				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.40335	1.75000	113.35695				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.38990	0.00000	101.36945				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.39359	0.00000	101.37309				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.48203	0.00000	101.46058				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.53022	0.00000	101.50807				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.43382	0.00000	101.41306				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.52058	0.00000	101.49857				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	102.11533	0.00000	102.09503				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.60122	0.00000	103.57952				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.46553	0.00000	103.44520				0.00	0	500,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.53985	0.00000	101.51757				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.76187	0.00000	102.74098				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.52058	0.00000	101.49857				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.47589	0.00000	101.45421				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.55799	0.00000	101.53513				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.58314	0.00000	101.55992				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.38006	0.00000	101.35975				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.40912	0.00000	101.38839				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.58904	0.00000	101.56574				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	101.57455		0.00000	101.55175			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.68435		0.00000	101.65996			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.49166		0.00000	101.47008			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.66894		0.00000	101.64478			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.05114		0.00000	104.02901			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.68435		0.00000	101.65996			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.30299		0.00000	92.28473			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.60730		0.00000	101.58404			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.60730		0.00000	101.58404			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	116.26880		0.00000	115.63329			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	117.10267		0.00000	116.46246			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.39523		0.00000	101.37505			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.38173		0.00000	101.36174			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.18734		0.00000	100.16850			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.41838		0.00000	101.39786			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.42417		0.00000	101.40356			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.48203		0.00000	101.46058			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.39717		0.00000	101.37694			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.39523		0.00000	101.37505			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.52714		0.00000	101.50473			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.38603		0.00000	102.40743			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.65807		0.00000	100.63593			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.55164		0.00000	101.53514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP1U	On 03/07/2014	Spot Bond	100.00000		95.35511	100.00000	95.11672				0.00	0	0.00
ADCP2U	On 04/06/2014	Spot Bond	100.00000		98.64865	100.00000	102.05243				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		13.81816	100.00000	13.78469				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.17348	0.00000	100.15417				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.19135	0.00000	100.17006				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.20324	0.00000	100.18062				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.75946	0.00000	100.73945				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.83676	0.00000	100.81470				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.93972	0.00000	100.91493				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.73038	0.00000	100.71087				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.17000		97.99827	8.15000	98.01060				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.94532	0.00000	100.92006				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.10244	0.00000	101.07296				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.55500		101.84685	8.53500	101.90115				0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.26000		115.41552	9.21000	115.71535				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		91.15461	100.00000	90.86057				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24500		108.32411	7.30500	108.20064			1,325,828,620,053,000.00	82,999,119,400	12,228,800,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000		88.57456	100.00000	88.36467				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.25000		100.02457	9.25000	9.25000			1,589,520,000,000,000.00	71,840,000,000	06,200,000,000.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.49716	100.00000	12.46950				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.00000		100.02652	10.00000	10.00000			608,290,000,000,000.00	60,829,000,000	23,200,000,000.00	
AIRL01	On 30/04/2028	Spot Bond	2.67000		160.57813	2.67000	160.50853				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.65337	0.00000	101.63239				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.48683	0.00000	101.46865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	100.87359		0.00000	100.85536			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	101.44535		0.00000	101.42695			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.05400		0.00000	100.02699			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	101.29875		0.00000	101.27996			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	101.45407		0.00000	101.43332			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.74250		0.00000	101.71496			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	99.75280		0.00000	101.38395			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	102.81000		0.00000	102.33000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	99.07000		0.00000	99.07000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.48976		0.00000	101.47043			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	101.29875		0.00000	101.27996			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.27945		0.00000	101.26094			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.22667		0.00000	101.20664			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.04500	104.21684		9.02500	104.26342			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.35905		0.00000	101.34122			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.74890		0.00000	101.72952			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.08725		0.00000	101.06866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000	100.48617	0.00000	100.46730				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.25238	0.00000	99.86401				0.00	500,000,000	500,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.56500	99.82235	9.53000	99.96379			19,130,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.40000	107.18589	7.42000	107.13846			7,320,080,000,000.00	989,200,000	291,900,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	101.31927	0.00000	101.29630			0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	0.00000	101.20111	0.00000	101.18020			0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	7.74000	101.67004	7.80000	101.62855			0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	8.98500	104.25656	8.96500	104.28923			0.00	0	0.00	
BAYA01	On 31/03/2016	Spot Bond	11.06662	103.41917	11.06263	103.39198			0.00	0	0.00	
BAYA04	On 30/09/2015	Spot Bond	11.05616	102.16492	11.05947	102.13215			0.00	0	0.00	
BAYA05	On 30/09/2015	Spot Bond	11.09175	102.11844	11.09393	102.08634			0.00	0	0.00	
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.71566	0.00000	101.68676			0.00	0	0.00	
BAYA07	On 31/12/2015	Spot Bond	11.12735	102.04092	11.12839	102.00942			0.00	0	0.00	
BAYA08	On 31/12/2017	Spot Bond	11.92265	101.51262	11.90125	101.54175			0.00	0	0.00	
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.75642	0.00000	101.72683			0.00	0	0.00	
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.75642	0.00000	101.72683			0.00	0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.75649	0.00000	101.72690			0.00	0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.31662	101.51508	11.31263	101.48770			0.00	0	0.00	
BAYA13	On 31/03/2016	Spot Bond	11.24427	102.11246	11.24205	102.08345			0.00	0	0.00	
BAYA14	On 30/09/2015	Spot Bond	11.05616	102.16492	11.05947	102.13215			0.00	0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.16582	102.26195	11.16471	102.23225			0.00	0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.33048	101.75552	10.33059	101.72696			0.00	0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.66680	0.00000	101.63873			0.00	0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.65185	0.00000	101.62356			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.65185	0.00000	101.62356				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		101.56295	0.00000	101.53618				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98174	0.00000	99.98174				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.82780		101.24911	10.83594	101.20745				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.76000		100.10617	11.74000	100.15033				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.60337	0.00000	101.57591				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.68500		97.69190	11.66500	97.74104				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98173	0.00000	99.98173				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.51203	0.00000	101.48659				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.52369	9.28000	101.49810				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.62762	0.00000	101.59974				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.44500		100.26103	11.42500	100.37094				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.57912	0.00000	101.55208				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.61954	0.00000	101.59180				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.61954	0.00000	101.59180				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.84542	0.00000	99.84542				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.55971	0.00000	101.53300				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.63392	0.00000	101.60643				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.56586	0.00000	101.54776				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.98174	0.00000	99.98174				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.63392	0.00000	101.60643				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.56294	0.00000	101.53618				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.57722	0.00000	101.55068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.63401	0.00000	101.60652				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.17761	0.00000	101.15781				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06662	103.88876	14.06263	103.85310				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29358	102.64591	15.27823	102.63622				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.18439	102.38575	14.17597	102.35799				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.14339	0.00000	102.10660				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.14339	0.00000	102.10660				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.14339	0.00000	102.10660				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.22373	0.00000	102.18554				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.86167	0.00000	101.82976				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.61962	100.00000	16.58808				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.65240	100.00000	21.59937				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.70611	100.00000	19.65785				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.16427	100.00000	12.13448				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.17432	100.00000	12.14483				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.70718	100.00000	14.67116				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.74352	100.00000	12.71231				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.74728	0.00000	100.72972				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.70514	0.00000	100.68647				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.13976	100.00000	7.10444				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.13976	100.00000	7.10444				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond		1.92500	177.14810		1.91000	177.18757			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.18000	147.22944		8.13000	148.18383			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.18000	147.56249		8.13000	148.50984			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.56500	97.34266		8.51500	97.71311			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	101.78307		0.00000	101.76154			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	101.42744		0.00000	101.40645			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.04500	98.22319		8.04500	98.20214			17,699,000,000,000.00	2,200,000,000	1,600,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.53535		0.00000	101.51649			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.75349		0.00000	100.73359			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.76894		0.00000	100.74863			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.82043		0.00000	100.79876			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.87188		0.00000	100.84884			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.01550		0.00000	100.98866			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.76872		100.00000	14.73255			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.56930		0.00000	100.55017			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.59769		0.00000	100.57760			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.60984		0.00000	100.58935			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.61390		0.00000	100.59327			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.66249		0.00000	100.64023			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.72721		0.00000	100.70277			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.39930		0.00000	101.37963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.51045		0.00000	101.48927			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.54076		0.00000	101.51916			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.53500	102.44164		8.51500	102.46747			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.63169		0.00000	101.60884			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.79317		0.00000	101.76810			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.23000	103.88920		6.29000	103.86003			13,332,200,000,000.00	2,140,000,000	1,070,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.69522		0.00000	100.67597			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.82847		0.00000	98.81098			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.90483		0.00000	99.88897			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.29972		0.00000	98.28219			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.57986		0.00000	97.56245			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.15757		0.00000	100.13994			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.18279		0.00000	100.16232			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.15483		0.00000	100.13760			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.16273		0.00000	100.14462			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.17706		0.00000	100.15736			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.23637		0.00000	100.21005			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.33523		0.00000	100.29759			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	44.87850		100.00000	44.76979			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.31345		100.00000	20.26370			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.44606		0.00000	101.42571			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.22978		0.00000	100.20880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond		7.56000	103.16656		7.62000	103.12009			56,700,000,000.00	7,500,000	7,500,000.00
CBL08	On 02/11/2016	Spot Bond		9.63500	110.50287		9.61500	110.51961			7,646,336,000,000.00	793,600,000	273,600,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.91830		0.00000	100.88844			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.28500	102.81471		9.26500	102.82460			27,412,105,500,000.00	2,952,300,000	1,194,100,000.00
CBL12	On 06/09/2018	Spot Bond		11.35500	102.45998		11.33500	102.49553			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.78388		0.00000	100.75564			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.60500	103.53364		11.58500	103.57205			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.38902		0.00000	100.36832			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.52500	100.08587		9.50500	100.11122			17,782,222,500,000.00	1,866,900,000	634,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.19508		0.00000	100.16682			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.04500	99.14832		12.02500	99.19061			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.57845		0.00000	100.55754			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	102.15691		0.00000	102.12795			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.47682		0.00000	100.45669			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.31500	92.63320		10.28000	92.75294			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.01000	120.46352		9.96000	120.75494			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.86000	116.40746		9.81000	116.71509			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.19000	115.58305		9.14000	115.92413			0.00	0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	99.70935		0.00000	99.67945			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.88500	102.28812		11.86500	102.28824			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.38726		0.00000	100.36297			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.78746		0.00000	101.75925			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.48992		0.00000	100.46097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	101.42500		0.00000	101.38723			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.62885		0.00000	101.58564			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	102.08942		0.00000	102.06470			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	99.93412		0.00000	99.91172			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.35961		0.00000	100.32348			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.35590		0.00000	100.32013			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.37552		0.00000	100.33778			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.36802		0.00000	100.34493			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.54462		0.00000	101.52196			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.53331		0.00000	102.51369			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.97485		0.00000	101.94729			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.14307		10.11000	104.11470			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.97485		0.00000	101.94729			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.06253		0.00000	101.04229			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	117.53593		2.76000	117.48459			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.47984		3.14000	117.42739			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.01924		8.25000	101.99684			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	101.97485		0.00000	101.94729			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.97485		0.00000	101.94729			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.07165		3.10000	117.01960			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.90043		2.40000	116.85065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	102.19037		0.00000	102.15843			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.13111		0.00000	101.11378			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.88620		0.00000	100.86677			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.49500	101.03803		8.51500	100.97265			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.96557		0.00000	100.94572			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.95227		0.00000	100.93269			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.78176		0.00000	100.76087			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.79471		0.00000	100.77372			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.54500	101.14160		8.56500	101.07592			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.54500	101.14160		8.56500	101.07592			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	103.59229		0.00000	103.59229			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	104.07515		0.00000	104.07515			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.59500	99.95627		8.61500	99.88851			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.58333		0.00000	101.56011			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.74971		0.00000	101.72411			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.83210		0.00000	100.81269			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.83210		0.00000	100.81269			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	102.38644		100.17539	102.12144			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	102.12620		0.00000	102.09655			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.32173		0.00000	100.30157			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.60574		0.00000	101.58220			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.07995		0.00000	100.01212			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.08492		0.00000	100.01587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.42708		9.35000	102.40124			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.42708		9.35000	102.40124			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.07989		0.00000	100.01206			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.08010		0.00000	100.01222			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.12961		0.00000	100.04979			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.47875		0.00000	101.45877			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.12717		0.00000	100.04794			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.25418		0.00000	101.23390			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.25418		0.00000	101.23390			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.63494		0.00000	101.61589			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.63494		0.00000	101.61589			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.63494		0.00000	101.61589			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.28607		0.00000	101.26530			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.33903		0.00000	101.31743			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.33903		0.00000	101.31743			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.99024		0.00000	101.96923			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.99024		0.00000	101.96923			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.99024		0.00000	101.96923			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.34788		0.00000	101.32615			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.37500	102.72706		9.35500	102.77831			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.20924		0.00000	100.19017			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.61848		0.00000	100.59753			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.80588		0.00000	101.77948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	100.11955	0.00000	100.08963			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.46274	0.00000	101.44157			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.45310	0.00000	101.43207			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.47693	0.00000	101.45523			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.16153	0.00000	100.14120			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.09605	0.00000	100.02437			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.47305	0.00000	101.45141			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.03689	0.00000	105.01515			0.00	0	78,300,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	99.80177	0.00000	99.78106			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.31003	0.00000	101.28953			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.23025	0.00000	101.21088			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.41452	0.00000	101.39405			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.61251			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.61251			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.61251			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.61251			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.37772	0.00000	100.35663			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	99.99986	0.00000	99.98012			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.80677	0.00000	101.78221			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.54253	0.00000	101.51776			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.80075	0.00000	103.77813			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.40606	0.00000	101.38242			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.52484	0.00000	101.50035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	101.26873		0.00000	101.24482			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.69362		0.00000	101.66882			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.40611		0.00000	101.38245			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.40611		0.00000	101.38245			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.40109		0.00000	101.37710			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.47353		0.00000	120.47353			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	103.17748		0.00000	103.15418			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	121.04199		0.00000	121.04199			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.91513		0.00000	119.91513			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.64165		0.00000	120.64165			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	117.17790		0.00000	117.17790			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	117.44630		0.00000	117.44630			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.36697		0.00000	100.34396			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.90500	92.98731		10.86000	93.19328			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.42500	94.47934		11.38000	94.68472			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.33626		0.00000	101.31339			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.70745		0.00000	101.68273			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.35850		0.00000	100.33602			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.75422		0.00000	100.73294			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.69046		0.00000	100.66708			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.70492		8.80500	100.68135			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.49166		0.00000	101.47008			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.40651		0.00000	102.38466			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	113.81237		0.00000	113.81237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	101.56298		0.00000	101.54036			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.59188		0.00000	101.56884			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.70360		0.00000	101.67894			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.55461		0.00000	101.53185			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	102.17621		0.00000	102.14438			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.17621		0.00000	102.14438			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	102.17621		0.00000	102.14438			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.77687		0.00000	101.75088			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	101.23687		0.00000	101.21748			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.68653		0.00000	100.66840			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.33626		0.00000	101.31339			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	103.69089		0.00000	103.69089			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	103.73520		0.00000	103.73520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.26952		0.00000	101.25006			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.66386		0.00000	100.64212			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.98642		0.00000	101.95762			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.34437		0.00000	101.32135			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.26487		0.00000	102.23187			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.85401		0.00000	101.82692			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.40913		0.00000	101.38840			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.64968		0.00000	101.62580			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.65724		0.00000	100.63570			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.36713		0.00000	100.34655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond	0.00000	101.26043	0.00000	101.24110				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.30384	0.00000	101.28151				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.62652	0.00000	100.60619				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.10495	0.00000	100.07869				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.10495	0.00000	100.07869				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.04030	0.00000	100.02014				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.26108	0.00000	102.22826				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.11278	0.00000	100.08456				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.10913	0.00000	100.08183				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.63470	0.00000	100.61320				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.74940	0.00000	100.72826				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.35279	0.00000	101.33321				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.94641	10.55000	101.91794				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.08500	104.80273	10.04000	105.05707				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.43522	0.00000	101.41419				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.60125	0.00000	100.57579				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.22500	106.63695	12.18000	106.86406				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.62664	0.00000	100.60012				0.00	2,000,000,000	2,000,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.25500	106.26537	12.21000	106.47809				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.68500	105.66510	10.64000	105.87669				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.62664	0.00000	100.60012				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.68538	0.00000	100.66293				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.89614	0.00000	101.86977				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN372	On 20/09/2023	Spot Bond		0.00000	101.38774		0.00000	101.36362			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.07040		0.00000	101.04607			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.91044		0.00000	100.88897			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.89134		0.00000	100.86755			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.61500	102.44414		9.58000	102.58716			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.02127		0.00000	100.99193			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.03415		7.01000	39.02690			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	154.11228		0.00000	155.00832			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.56500	135.40376		8.51500	135.72980			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.18000	147.22944		8.13000	148.18383			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.18000	147.56249		8.13000	148.50984			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	90.27402		0.00000	90.25487			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	90.19086		0.00000	90.17155			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.10084		0.00000	101.07866			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.10084		0.00000	101.07866			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.60265		0.00000	101.57916			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.49430		0.00000	101.47236			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.51564		0.00000	101.49339			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.09396		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.52058		0.00000	101.49857			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.75422		0.00000	100.73294			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.37787		0.00000	101.35794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.90627		0.00000	100.88536			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.91780		0.00000	100.89701			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.09278		0.00000	100.02219			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.02654		0.00000	101.00351			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.04500	105.76741		9.06500	105.71743			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.98500	99.90464		8.96500	99.94681		18,544,141,500,000.00	2,063,900,000	1,353,900,000.00	
COJ05	On 05/06/2023	Spot Bond	10.22500	111.28856		10.19000	111.47706			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.39500	103.11210		8.41500	108.45404			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.81500	106.67660		9.78000	106.82535			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.21500	95.05893		10.17000	95.28070			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000	96.54712		10.86000	96.85999			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.91000	89.55623		10.86000	89.85865			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.21307		0.00000	100.19532			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.03805		0.00000	100.01900			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.94328		0.00000	99.92396			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.55000		0.00000	100.53018			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.13500	103.72329		11.10000	103.88748			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.16889		100.00000	12.13942			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.63746		0.00000	100.61942			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.26000	97.13426		8.24000	97.16881			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.06536		0.00000	100.04902			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.93374		0.00000	99.91720			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.14716		0.00000	100.13078			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.81098		0.00000	101.58875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.40932	0.00000	100.39226				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.45111	0.00000	101.41814				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.98258	0.00000	101.95384				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.22369	0.00000	101.18981				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.59073	0.00000	101.56252				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.66799	0.00000	101.63840				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500		113.78313	7.29500	113.71995			9,603,000,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.47000		107.25436	8.43000	107.41267			108,927,868,357,000.00	12,860,433,100	6,000,733,100.00	
DV23	On 27/02/2023	Spot Bond	8.96500		108.69744	8.92000	108.95148			119,415,940,842,000.00	13,320,238,800	5,891,838,800.00	
DV24	On 18/02/2024	Spot Bond	9.07500		106.59405	9.03000	106.86273			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.70000		105.88953	9.62000	106.49931			5,820,000,000,000.00	600,000,000	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		99.83179	0.00000	101.32679			0.00	0	0.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		99.83745	0.00000	101.37448			0.00	0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		100.20017	0.00000	100.18188			0.00	0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000		101.31018	0.00000	101.29145			0.00	0	0.00	
E170	On 01/08/2020	Spot Bond	8.12000		130.09357	8.08000	130.28724			32,480,000,000,000.00	4,000,000,000	2,037,950,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		102.23786	0.00000	102.20535			0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	0.10000		134.28492	0.10000	134.23606			0.00	0	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.85000		122.48090	1.85000	122.43054			925,000,000,000.00	500,000,000	3,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.86000	110.13493		1.86000	110.08963			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.00500	109.26801		2.00500	109.22254			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.71500	107.38184		9.68000	107.51741			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.56500	107.96767		9.53000	108.11859			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96000	101.25472		9.91000	101.54072			0.00	0	200,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.39000	94.66816		10.31000	94.99351			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.55000	101.77409		10.47000	102.12656			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.21809		0.00000	100.19818			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	100.00000	9.79559		100.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.38790		0.00000	101.36958			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.39184		0.00000	100.37378			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.19310		0.00000	100.17552			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.19457		0.00000	100.17685			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	75.02999		100.00000	74.88113			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.93740		3.00000	127.88085			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.45500	106.75177		11.47500	106.69868			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.17064		0.00000	105.14640			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.73613		0.00000	100.71274			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.53582		0.00000	101.51333			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.02500	96.88658		10.00500	96.92186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.18402	0.00000	101.16269				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.04193	0.00000	100.02096				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.25122	0.00000	100.22834				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.23196	0.00000	100.21083				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.22383	0.00000	100.20344				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.25563	0.00000	100.23235				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.24567	0.00000	100.22329				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.21562	0.00000	100.19598				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.22162	0.00000	100.20145				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.20777	0.00000	100.18885				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.21654	0.00000	100.19681				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.20602	0.00000	100.18726				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.21332	0.00000	100.19390				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.87000	102.94877	6.89000	102.90591			2,748,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.77000	105.88444	7.75000	105.93053			136,287,646,152,000.00	17,540,237,600	6,886,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.49500	112.52388	8.45000	112.78654			81,732,980,028,500.00	9,621,304,300	10,414,074,600.00	
ES26	On 02/04/2026	Spot Bond	8.77000	94.53198	8.72000	94.85799			272,726,357,174,000.00	31,097,646,200	15,728,900,000.00	
ES33	On 15/09/2033	Spot Bond	9.58000	83.38535	9.48000	84.11828			1,148,878,036,830,000.00	19,924,638,500	17,291,500,000.00	
ES42	On 25/04/2042	Spot Bond	9.82500	88.23914	9.73500	88.98210			153,270,000,000,000.00	15,600,000,000	7,800,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.22695	0.00000	100.20623				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.23424	0.00000	100.21286				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.08190	0.00000	100.01363				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.85839	0.00000	100.83837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.30357		0.00000	101.28252			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.03344		0.00000	100.01682			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.91110		0.00000	100.89304			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.47068		0.00000	101.45230			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.96848		100.00000	10.94191			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.67423		100.00000	10.64838			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.45585		0.00000	101.43564			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.51624		0.00000	101.49518			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.63694		0.00000	101.61421			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.75757		0.00000	101.73316			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.69500	102.47008		6.71500	102.44566		11,381,500,000,000.00	1,700,000,000	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.44500	100.28871		9.42500	100.33456			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.43193		0.00000	101.41394			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.43186		0.00000	101.41387			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.74541		0.00000	100.72399			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.84643		0.00000	103.82377			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.24500	107.89457		11.22500	107.93328			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.16114		0.00000	100.13515			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	129.47538		2.10000	129.42115			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.05500	270.52112		2.04000	270.72276			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.18000	109.60237		2.17000	109.66024			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000	156.38252		2.40000	156.31586			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000	213.12990		2.25500	212.88555			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.70500	109.76389		7.72500	109.71584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.91300	60.30202		7.91400	60.28613			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47600	38.07160		9.47600	38.06351			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	36.77867		9.71000	36.77078			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	99.87878		0.00000	99.84886			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.12505		0.00000	100.04633			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.12166		0.00000	100.04376			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.12166		0.00000	100.04376			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	99.89009		0.00000	99.86266			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.11965		0.00000	100.04223			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	101.79621		0.00000	101.76994			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	102.06163		0.00000	102.03287			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	101.54468		0.00000	101.52201			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	101.70336		0.00000	101.67843			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	102.13796		0.00000	102.08750			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	102.03136		0.00000	102.00302			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	101.68435		0.00000	101.65996			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	101.60152		0.00000	101.57834			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	101.82872		0.00000	101.80223			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	0.00000	101.65546		0.00000	101.63149			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.76521		0.00000	101.73965			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.19390		0.00000	102.16207			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.12669		0.00000	102.09584			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.14750		100.09221	16.10835			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.49552		0.00000	101.47387			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.17614		0.00000	112.95592			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.78820		0.00000	101.76205			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.00870		0.00000	101.97939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148	On 24/02/2017	Spot Bond		0.00000	100.11211		0.00000	100.03651			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	105.65311		0.00000	105.60970			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.66457		0.00000	101.64019			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.68395		0.00000	101.65929			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.53108		0.00000	101.50861			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.56876		0.00000	101.54606			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.07867		0.00000	102.04852			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	101.44730		0.00000	101.42882			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	101.42936		0.00000	101.41080			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.53985		0.00000	101.51757			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	55.38830		13.22500	55.36872			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.44731		0.00000	101.42637			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.44924		0.00000	101.42827			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.16365		0.00000	102.13211			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.51865		0.00000	101.49668			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.42500	97.48130		3.41500	97.52808			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.58803		0.00000	101.56505			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.58803		0.00000	101.56505			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.12637		0.00000	102.10358			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.33626		0.00000	101.31339			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.59235		0.00000	99.56980			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	103.13386		0.00000	102.95427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	101.49166	0.00000	101.47008				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.45502	0.00000	101.43397				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.59490	0.00000	100.56971				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.71708	0.00000	101.69222				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.36331	0.00000	100.34294				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.58855	0.00000	100.56362				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.73579	0.00000	100.71169				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.98258	0.00000	101.95384				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.55335	0.00000	101.53087				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.98065	0.00000	101.95194				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.43767	0.00000	101.41687				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.14641	0.00000	100.10977				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.56876	0.00000	101.54606				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.56876	0.00000	101.54606				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.45567	0.00000	101.43600				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.14576	0.00000	101.12581				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.21209	0.00000	101.19099				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.98142	0.00000	100.96235				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.98142	0.00000	100.96235				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.21719	0.00000	101.19325				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.96639	0.00000	100.94724				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.96224	0.00000	100.94316				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.94877	0.00000	100.92967				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.95149	0.00000	100.93233				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond		0.00000	100.91666		0.00000	100.89527			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.82924		0.00000	100.80990			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.91666		0.00000	100.89527			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.82574		0.00000	100.80649			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.52195		0.00000	100.49992			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.17541		0.00000	100.15345			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.87678		0.00000	100.85359			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.67033		0.00000	101.64586			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.66069		0.00000	101.63636			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.79699		0.00000	101.77441			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.41892		0.00000	101.39805			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.67697		0.00000	100.65500			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	118.98339		3.34000	118.92955			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.69164		0.00000	101.66687			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.70905		0.00000	101.68403			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	119.14470		3.32000	119.09085			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.73000	123.60848		1.73000	123.58726			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	118.98339		3.34000	118.92955			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.71000	123.35612		2.71000	123.30242			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.78000	127.80457		2.78000	127.77900			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.76241		0.00000	100.73767			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.89161		0.00000	101.66029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	102.26742		0.00000	102.23582			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.30776		0.00000	102.27560			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.46718		0.00000	101.44562			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.68007		0.00000	101.65547			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.74296		0.00000	104.66181			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.96625		0.00000	101.93754			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.89280		0.00000	101.86514			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.61308		0.00000	101.58973			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.10603		0.00000	102.07665			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.61115		0.00000	101.58783			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.07582		0.00000	103.96111			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	98.10682		0.00000	97.87279			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.85330		0.00000	97.78554			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.40308		0.00000	101.38410			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.88880		100.00000	9.86485			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	16.69603		100.00000	16.65558			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.85000	145.16357		4.85000	145.09226			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.13776		0.00000	101.12165			0.00	0	20,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.47759		0.00000	101.46039			0.00	48,800,000,000	24,400,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.65515		0.00000	102.63729			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.49111		0.00000	102.47274			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.11257		0.00000	102.09388			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.45287		0.00000	101.43419			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.29875		0.00000	101.27996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond		0.00000	101.39545		0.00000	100.24841			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	95.79929		0.00000	95.75898			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.41000	130.92607		2.38000	131.59487			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.72548		0.00000	100.70631			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.04710		10.38000	101.01865			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.04710		10.38000	101.01865			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.12000		0.00000	102.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.50885		0.00000	100.49215			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.69867		0.00000	100.67503			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.55000	105.70402		2.52000	106.22899			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.56000	200.76679		2.56500	200.53428			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.52000	106.27470		2.49000	106.80327			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.92415		0.00000	100.90777			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.59000	199.89239		2.59500	199.66086			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.78007		0.00000	100.75452			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.28000	108.56837		2.27000	108.62528			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.56500	260.08142		2.55000	260.26942			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.06500	270.31168		2.05000	270.51304			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.78500	255.72690		2.77000	255.90925			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	126.23777		2.47000	126.18363			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.63499		0.00000	100.61437			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	126.38043		2.00000	126.32785			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.81857		0.00000	100.79695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.09121		0.00000	101.07041			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.51739		0.00000	100.49649			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		105.71654		2.36000	106.32892			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.94191		104.97509	14.90411			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.91295		101.07593	21.85935			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.31727		100.44759	13.28489			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.37098		0.00000	101.35292			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.15942		100.76967	20.11024			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.08000		113.85488		2.08500	113.68767			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	2.14000		110.01907		2.13000	110.07733			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44031		0.00000	98.43921			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.17000		109.70638		2.16000	109.76434			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.04264		0.00000	100.02130			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26500		337.22851		2.25000	337.47676			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.04198		0.00000	101.02600			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.46769		0.00000	100.44604			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.44244		0.00000	100.42204			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.42029		0.00000	100.40081			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.01460		0.00000	100.03858			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.01907		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.06355		0.00000	101.04247			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.87000		102.69749		5.93000	102.66543			1,291,400,000,000.00	220,000,000	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.77500	103.30925	6.80500	103.26739					1,355,000,000,000.00	200,000,000	1,821,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.57500	102.51376	7.59500	102.45135					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.98500	103.20131	7.96500	103.23692					0.00	0	116,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.15500	108.95806	8.13500	109.00277					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66000	101.81434	8.62000	101.96385					24,495,676,000,000.00	2,828,600,000	1,414,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.84500	100.93636	8.81000	101.07942					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.44500	91.94936	9.40000	92.17362					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.59000	112.62802	9.54000	112.94373					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.84000	99.05549	9.79000	99.37743					9,840,000,000,000.00	1,000,000,000	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.17000	97.20778	10.09000	97.79542					0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.46000	78.47818	10.37000	79.11802					0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.25416	0.00000	101.23565					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.30263	0.00000	101.28342					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.32200	0.00000	101.30252					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.37038	0.00000	101.35021					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.44783	0.00000	101.42655					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.50590	0.00000	101.48379					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.75742	0.00000	101.73171					0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.16987	0.00000	100.15279					0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.17878	0.00000	100.16080					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.18675	0.00000	100.16796					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.18867	0.00000	100.16968					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.19400		0.00000	100.17448			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.20204		0.00000	100.18170			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.20873		0.00000	100.18772			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.23813		0.00000	100.21416			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.28552		0.00000	101.26534			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.02633		0.00000	101.00566			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.33500		101.61846		9.31500	101.64264			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.40925		0.00000	100.39288			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.70488		0.00000	99.68849			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.03878		0.00000	99.02249			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.64855		0.00000	100.62972			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.66263		0.00000	100.64339			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.68984		0.00000	100.66982			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.72358		0.00000	100.70258			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.77037		0.00000	100.74803			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		99.80951		0.00000	99.78958			0.00	0	5,000,000.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.14889		0.00000	101.06652			0.00	500,000,000	500,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.88625		0.00000	100.86638			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.83450		0.00000	102.81532			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.16519		0.00000	101.14747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	101.58934		0.00000	101.56905			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.19008		0.00000	100.16880			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000		577,590,000,000,000.00	5,775,900,000	5,775,900,000.00	
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.07177		0.00000	100.00590			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.05358		100.00000	33.25911			0.00	0	15,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.41940		0.00000	101.39725			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.85425		0.00000	100.82969			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.22121		0.00000	101.20271			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.54975		0.00000	101.52932			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.55276		0.00000	100.53277			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.56063		0.00000	100.54042			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.57486		0.00000	100.55844			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.36074		0.00000	100.34434			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.77425		0.00000	100.75380			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.07352	98.99691		8.09313	98.93995			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.81032		0.00000	100.78892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.42625	104.41639		8.44583	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	100.85668		0.00000	100.83405			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.87651	104.41639		8.89607	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	100.91331		0.00000	100.88918			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.89568		0.00000	100.87479			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.00229		0.00000	100.97981			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.03876		0.00000	101.01546			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.23624		0.00000	100.21471			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.75730		9.89000	102.72990			3,649,410,000,000.00	369,000,000	211,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.20000	110.57396		8.16000	110.74931			41,010,660,000,000.00	5,001,300,000	5,204,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85500	274.75090		1.84000	274.95813			927,500,000,000.00	500,000,000	10,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85500	274.75090		1.84000	274.95813			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55000	100.35352		9.46000	101.11496			286,805,600,000,000.00	30,032,000,000	19,077,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.47000	101.02106		9.38000	101.80413			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	59.94307		100.00000	59.79786			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.56200		100.00000	15.52430			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	88.91892		100.00000	88.63573			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	41.69838		100.00000	41.59626			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.28482		100.00000	21.23270			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.75129		100.00000	13.71798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		63.52137	100.00000	63.36408				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.53000		116.59951	1.52000	116.66400				18,742,500,000,000.00	12,250,000,000	79,464,600,000.00
I2038	On 31/01/2038	Spot Bond	1.79000		121.37887	1.76000	122.00282				21,768,190,000,000.00	12,161,000,000	54,528,688,900.00
I2046	On 31/03/2046	Spot Bond	1.92000		119.19626	1.96000	118.07918				45,081,600,000,000.00	23,480,000,000	78,281,479,300.00
I2050	On 31/12/2050	Spot Bond	1.99000		126.42563	1.99000	126.37307				47,411,750,000,000.00	23,825,000,000	83,396,047,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.95000	0.00000	94.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.59500		104.26081	7.61500	104.22435				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.32783	0.00000	102.30829				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.57116	0.00000	101.55120				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09500		104.26001	8.11500	104.20416				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.23500		107.65882	8.21500	107.70161				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.20968	0.00000	100.19059				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.70000		116.60237	4.70000	116.54541				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91500		102.99784	7.93500	102.93547				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.46359	0.00000	100.44484				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.49059	0.00000	100.47076				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.55000		127.06478	1.55000	127.01348				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		129.74201	2.07000	129.68778				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.51296	0.00000	101.49530				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.40861	0.00000	102.38994				0.00	0	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.35500		102.69359	8.33500	102.73585				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.85932	0.00000	101.84065				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		103.11743	0.00000	103.09819				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.28549		0.00000	100.26640			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.87500	100.28322		8.85500	100.33161			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.31000	93.82106		9.27000	93.96037		5,295,528,000,000.00	568,800,000	289,700,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	101.75340		0.00000	101.73467			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43500	97.59954		8.41500	97.64069			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36000	101.71829		9.32000	101.87602			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.55273		0.00000	100.53413			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.56900		0.00000	100.54986			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.85500	101.18106		7.87500	101.12053			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.65500	100.77185		8.63500	100.81638			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.62970		0.00000	100.60852			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.31445		0.00000	100.29591			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.00500	103.70605		7.98500	103.73187			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.61500	104.83870		8.59500	104.89169			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.71500	106.20710		9.67000	106.46524			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.12030		0.00000	101.10147			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.66456		0.00000	100.64600			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00416		100.00000	0.00415			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.69640		0.00000	100.67800			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.72739		0.00000	100.70816			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.96500	97.85785		8.93000	97.99914			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.55475		5.00000	100.54119			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.55475		5.00000	100.54119			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.63669		5.00000	101.62282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.55475	5.00000	100.54119				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.83214	4.00000	100.82129				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.19136	0.00000	102.16568				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.11518	0.00000	102.09008				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.51442	0.00000	101.48849				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	81.16502	100.00000	81.16501				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.47878	9.20000	107.45237				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.30018	0.00000	101.27832				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.30018	0.00000	101.27832				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.25128	0.00000	100.22841				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.79065	100.00000	8.76936				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.67564	0.00000	100.65729				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.44543	0.00000	100.42729				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.32271	0.00000	100.30461				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.59500	101.29369	9.61500	101.25293				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.07199	0.00000	100.05398				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.37104	0.00000	101.35364				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.94706	0.00000	99.92042				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.88663	100.00000	8.86510				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	95.87070	100.00000	95.62675				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	98.91599	100.00000	98.64864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN424U	On 10/06/2014	Spot Bond	100.00000		98.50632	100.00000	98.24502				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		98.41270	100.00000	97.63780				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		94.61806	100.00000	93.91196				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		89.88716	100.00000	89.24966				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		85.61378	100.00000	85.03531				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		81.72224	100.00000	81.19500				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		96.66072	100.00000	95.89961				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		91.57895	100.00000	90.89552				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		87.00000	100.00000	86.38298				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		82.85715	100.00000	100.00000			1,930,000,000,000,000.00	19,300,000,000	19,300,000,000.00	
INA422	On 27/05/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.77421	5.90000	99.75812				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.54944	5.90000	99.53342				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.42795	6.00000	99.41170				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.31432	6.00000	99.29811				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.08785	6.00000	99.07171				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.84366	6.10000	98.82734				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.72950	6.10000	98.71321				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.50196	100.00000	100.00000			158,600,000,000,000.00	26,000,000,000	13,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		101.47127	0.00000	101.44651				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06662		102.89726	11.06263	102.87020				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06662		101.74388	11.06263	101.71712				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.52884	0.00000	101.50504				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.27301	0.00000	102.24444				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000		101.49818	0.00000	101.47484				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.00117	6.50000	100.98352				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.63620	0.00000	101.61251				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.13673	0.00000	101.11762				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.41984	0.00000	97.43147				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.48360	0.00000	101.46380				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.83440	0.00000	100.81584				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.47854	0.00000	101.45587				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		101.03860	0.00000	101.01900				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		102.99315	0.00000	102.97740				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		101.20222	0.00000	101.18482				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		101.19256	0.00000	101.17530				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		101.33277	0.00000	101.31587				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.74001	0.00000	100.72317				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.42383	0.00000	100.40656				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.30717	0.00000	100.28995				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.19331	0.00000	100.17570				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.19108	0.00000	100.17368				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.03359	0.00000	100.01679				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		101.20123	0.00000	101.18500				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.77548	0.00000	100.75823				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000		100.37940	0.00000	100.36216				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING254	On 28/11/2014	Spot Bond	100.00000		68.92961		100.00000	72.08654			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000		101.56294		0.00000	101.53618			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.03112		0.00000	100.01566			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.42493		0.00000	100.40562			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		97.21668		0.00000	97.19939			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.89997		0.00000	100.88024			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.91865		0.00000	100.89850			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.93114		0.00000	100.91072			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.60500		101.59939		8.62500	101.52585			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.74219		0.00000	100.72570			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.51500		99.52216		9.48000	99.67193			19,030,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.64048		0.00000	101.61981			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83500		104.32543		8.81500	104.35859			8,538,144,000,000.00	966,400,000	643,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.04817		0.00000	101.02820			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.02603		0.00000	101.00536			0.00	0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.51369		0.00000	100.49347			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.09826		0.00000	100.02637			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.55665		0.00000	101.53243			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.77500		106.35378		8.79500	106.30846			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.48567		0.00000	103.46324			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.84464		0.00000	99.82180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.16000	120.44426	3.16000	120.39034			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.58000	136.65552	3.58000	136.59292			0.00	0	200,000,000.00
IV022		On 02/04/2022	Spot Bond	0.00000	101.30329	0.00000	101.28059			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	101.10536	0.00000	101.08263			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.99051	0.00000	100.96738			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	101.78533	0.00000	101.76220			0.00	0	10,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	101.43064	0.00000	101.40809			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.53000	96.53040	3.52000	96.57632			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.53000	101.87388	3.52000	101.88072			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	101.90623	0.00000	101.88191			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.38419	0.00000	100.36010			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	101.37104	0.00000	101.35364			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.44500	111.45829	10.42500	111.49466			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.77959	0.00000	100.75337			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.58000	136.65552	3.58000	136.59292			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond	100.00000	81.16501	100.00000	81.16500			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	97.98512	100.00000	97.72658			0.00	0	0.00
IV427U		On 03/07/2014	Spot Bond	100.00000	96.87500	100.00000	96.12403			0.00	0	0.00
IV428U		On 10/07/2014	Spot Bond	100.00000	93.21631	100.00000	92.53090			0.00	0	0.00
IV429U		On 17/07/2014	Spot Bond	100.00000	88.62835	100.00000	88.00857			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	84.46460	100.00000	83.90150			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond	100.00000	95.15039	100.00000	94.41279			0.00	0	0.00
IV433U		On 14/08/2014	Spot Bond	100.00000	90.22223	100.00000	89.55883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.03357	0.00000	100.01689				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.76513	0.00000	100.74730				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.19021	0.00000	100.17288				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	97.13453	5.90000	99.95153				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.74204	5.90000	99.72596				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.39546	6.00000	99.37922				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.28191	6.00000	99.26571				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.16861	6.00000	99.15245				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.81102	6.10000	98.79470				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.38438	0.00000	100.36287				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.62681	0.00000	100.60647				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.05640	0.00000	101.03799				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.05460	0.00000	101.03561				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.36254	0.00000	100.34501				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.18604	0.00000	100.16733				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.17110	0.00000	100.14955				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	99.94451	0.00000	99.92559				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.91874	0.00000	100.89860				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.92498	0.00000	100.90470				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.93748	0.00000	100.91693				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.88124	0.00000	100.86192				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.76909	0.00000	100.74878				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.62209	0.00000	100.60187				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.44904	0.00000	101.42806				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond		0.00000	100.29356		0.00000	100.27393			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.07260		0.00000	100.00689			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.07186		0.00000	100.00633			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.16618		0.00000	101.14552			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.89721		0.00000	100.87942			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.69870		0.00000	100.67919			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.55497		0.00000	100.53693			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		56.59447		100.00000	56.45737			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.62461		0.00000	100.60363			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		59.59146		100.00000	59.44550			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.43129		0.00000	101.41156			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.43435		100.00000	21.38242			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.95693		0.00000	100.93546			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		82.88288		100.00000	82.69663			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		81.59315		100.00000	81.41539			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		58.52149		100.00000	58.37816			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		67.30791		100.00000	67.18021			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		58.00221		100.00000	57.86169			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.26805		100.00000	65.10994			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		81.65680		100.00000	81.41593			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.02373		0.00000	102.00035			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.69359		0.00000	100.66861			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.56000	140.05060		8.51000	140.52166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	101.65610		0.00000	101.63702			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.38144		0.00000	101.36245			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.03690		0.00000	100.01845			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.07200		0.00000	100.05349			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.60383		0.00000	100.58352			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93500	98.76429		8.91500	98.79409			38,721,609,500,000.00	4,333,700,000	1,666,900,000.00
LGL03	On 03/04/2018	Spot Bond	9.08500	96.56976		9.06500	96.60829			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46000	101.27065		9.42000	101.42825			3,967,524,000,000.00	419,400,000	243,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	102.29476		0.00000	102.26460			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.59500	105.07413		10.61500	105.01652			22,037,600,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.50743		0.00000	102.47447			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.20075		0.00000	100.18064			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.21399		0.00000	100.19255			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.22984		0.00000	100.20680			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.84670		0.00000	100.82963			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.88602		0.00000	99.86976			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.88849		0.00000	99.87256			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.72946		0.00000	98.72627			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.70797		0.00000	97.69061			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.09842		0.00000	99.08232			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			1,220,000,000,000,000.00	12,200,000,000	12,200,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.05192		100.00000	68.92091			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.88288		100.00000	82.69663			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.58342		0.00000	101.57238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		62.01349	100.00000	61.86326				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		80.51948	100.00000	80.00000				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.11283	0.00000	101.09489				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.82880	0.00000	100.80988				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.70201	0.00000	101.68426				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.16540	0.00000	102.14670				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.46253	0.00000	101.44444				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.37436	0.00000	101.35709				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.77807	0.00000	101.75973				0.00	0	300,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.30717	0.00000	100.29001				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.42011	0.00000	100.40171				0.00	0	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.77015	0.00000	100.75288				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.82677	0.00000	100.80842				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		96.50350	100.00000	96.16725				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		56.90285	100.00000	56.76501				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.79205	100.00000	24.73199				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		60.52746	100.00000	60.38083				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.79500		102.00436	8.77500	102.05893			4,916,405,000,000.00	559,000,000	301,200,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.68500		101.93717	8.66500	101.99219			0.00	0	0.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.66683	0.00000	101.64488				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.54971	0.00000	101.52928				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.85617		0.00000	100.83739			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.96638		0.00000	100.94736			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.97329		0.00000	100.95414			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.00784		0.00000	100.98802			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.65148		0.00000	102.63056			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.78750		0.00000	102.76557			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.17000	102.15453		8.15000	102.17451			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.86500	105.48770		8.84500	105.53757			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.64000	105.95215		9.60500	106.11283			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.52500	105.64586		6.58500	105.59503			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.31229		0.00000	101.29295			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.36072		0.00000	101.34068			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66000	104.39962		9.62000	104.66545			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.61000	102.81319		7.63000	102.76785		77,727,779,000,000.00	10,213,900,000	4,993,900,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00007		0.00000	99.98101			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.09500	99.17752		9.07500	99.20462			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.46174		0.00000	101.44121			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.51500	104.70380		9.48000	104.85300		7,612,000,000,000.00	800,000,000		0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.45473		100.00000	10.42940			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00006		0.00000	99.98180			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.79500	99.17442		8.77500	99.20257		6,411,555,000,000.00	729,000,000	325,000,000.00	
MTN02	On 13/07/2014	Spot Bond	6.01000	104.33907		6.07000	104.31436			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.69500	105.28292		7.71500	105.23949		2,770,200,000,000.00	360,000,000	100,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.73500	107.55453		8.71500	107.58413		13,827,505,000,000.00	1,583,000,000	607,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.12125	100.89771	6.10630			0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.20333	100.61875	6.18823			0.00		0	0.00	
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	100.30682	0.00000	100.28760			0.00		0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	100.31110	0.00000	100.29161			0.00		0	0.00	
N4A502	On 14/08/2020	Spot Bond	0.00000	100.31309	0.00000	100.29347			0.00		0	0.00	
N4B508	On 14/08/2020	Spot Bond	0.00000	100.33916	0.00000	100.31791			0.00		0	0.00	
N4C508	On 14/08/2020	Spot Bond	0.00000	100.36930	0.00000	100.34616			0.00		0	0.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.39274	100.00000	0.39179			0.00		0	0.00	
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.39274	100.00000	0.39179			0.00		0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.08000	95.46770	9.03500	95.69903			0.00		0	0.00	
NBK10A	On 25/07/2016	Spot Bond	7.54500	101.13098	7.56500	101.07143			0.00		0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.18000	98.79631	9.14000	98.96346			0.00		0	0.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.83947	0.00000	100.82268			0.00		1,500,000,000	500,000,000.00	
NBK12A	On 19/03/2021	Spot Bond	8.96500	103.89105	8.93000	104.04440			0.00		0	0.00	
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.25787	0.00000	100.23928			0.00		0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.41500	103.86527	9.37000	104.12784			0.00		0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.52799	0.00000	101.50958			0.00		0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.30379	0.00000	100.33065			0.00		0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.18175	0.00000	101.20809			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.63179		0.00000	100.61364			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.20321		0.00000	100.18703			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.28775		0.00000	101.26936			0.00	0	60,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.29500	106.10538		7.31500	106.05967			9,775,300,000,000.00	1,340,000,000	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.27074		0.00000	103.25147			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.69500	113.72304		8.67500	113.78591			11,716,512,500,000.00	1,347,500,000	453,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.73500	34.58042		10.68500	34.84839			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.69500	102.74141		7.71500	102.70305			14,620,500,000,000.00	1,900,000,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.78453		0.00000	100.76381			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.82557		0.00000	100.80376			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.04500	103.88854		8.06500	103.83255			10,843,051,000,000.00	1,347,800,000	454,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.28254		0.00000	101.26246			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	100.08545		0.00000	100.01628			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.31644		0.00000	101.29430			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.12446		0.00000	101.10304			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.95712		0.00000	100.93566			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.94129		0.00000	99.92130			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.85509		0.00000	89.83661			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.94440		0.00000	99.92549			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.71235		0.00000	100.69188			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.77390		0.00000	100.75166			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.63463		0.00000	100.61400			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	101.01230		0.00000	100.99011			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	86.08941		0.00000	86.07030			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.40982		0.00000	101.39174			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.31702		0.00000	100.29583			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.42363		0.00000	101.40269			0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.34617		0.00000	101.32634			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.04961		0.00000	101.02880			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.29870		0.00000	101.27955			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.28524		0.00000	101.26664			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.28428		0.00000	101.26569			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.56975		0.00000	100.55058			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.49166		0.00000	101.47008			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.90500	106.63908		9.85500	106.93101			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.48203		0.00000	101.46058			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.94000	105.43559		9.89000	105.73435			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.49166		0.00000	101.47008			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.33349		0.00000	101.31420			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	99.86632		0.00000	99.84725			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.54500	104.49746		8.56500	104.44908			0.00	0	2,790,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.80310		0.00000	100.77979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000	100.04483		0.00000	100.02241			0.00	0	350,000,000.00
NED15	On 08/04/2024	Spot Bond	10.07500	103.96443		10.05500	104.06206			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.16259		0.00000	101.13967			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.89959		0.00000	100.88245			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.18500	110.05750		12.16500	110.09382			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.96357		0.00000	109.94192			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.67829		0.00000	102.66324			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.87941		0.00000	99.85477			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.07500	163.63069		2.06000	163.62194			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71000	106.23228		8.67000	106.39860			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.41663		0.00000	101.39878			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.37657		0.00000	101.35910			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34000	105.19738		9.30000	105.49933			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.15502		0.00000	100.13549			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.39206		0.00000	100.37410			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.14643		0.00000	100.12798			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.15185		0.00000	100.13273			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.14862		0.00000	100.12991			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54000	106.29676		9.50000	106.67355			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.15190		0.00000	100.13278			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.15508		0.00000	100.13555			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.15293		0.00000	100.13367			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74000	105.15111		9.70000	105.44827			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.15945		0.00000	100.13938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.15723		0.00000	100.13743			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.15830		0.00000	100.13838			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.19780		0.00000	100.17289			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.18479		0.00000	100.16152			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.16152		0.00000	100.14119			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.55500		113.53858		8.53500	113.59214			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.91500		120.43836		8.88000	120.64020		4,879,179,500,000.00		547,300,000	840,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.97000		169.85049		1.95500	169.97092			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.28000		123.38393		9.23000	123.81539			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.67365		0.00000	100.60548			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.58528		0.00000	100.56560			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.35241		0.00000	101.33420			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.34839		0.00000	101.32731			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.01007		0.00000	100.03559			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.01208		0.00000	100.03691			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.04316		0.00000	100.02156			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.05764		0.00000	100.02881			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.70200		100.00000	15.66396			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		40.77927		100.00000	40.67940			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.82500		103.56441		6.84500	103.51838		273,000,000,000.00		40,000,000	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.43481		100.00000	14.39984			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.20000		0.00000	99.20000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		63.22884		100.00000	63.07398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM10	On 14/05/2015	Spot Bond	0.00000	100.30253		0.00000	100.28358			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.66634		0.00000	100.64805			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	99.94496		0.00000	99.92663			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	99.87167		0.00000	99.85337			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.04866		100.00000	96.34518			0.00	58,000,000,000	40,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.73143		0.00000	101.71287			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.54296		0.00000	101.52306			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.44638		0.00000	101.42821			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.33504		0.00000	101.31650			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.31288		0.00000	101.29465			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.44972		0.00000	101.42936			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.38539		0.00000	101.36615			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.33907		0.00000	101.32048			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.52648		0.00000	101.50507			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.44579		0.00000	101.42572			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.38740		0.00000	101.36814			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.61130		0.00000	101.58873			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.51624		0.00000	101.49518			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.44378		0.00000	101.42373			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.58037		0.00000	100.56152			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.59714		0.00000	100.57775			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.60469		0.00000	100.58505			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.62145		0.00000	100.60127			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.69348		0.00000	100.67096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.71021		0.00000	100.68715			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.64624		0.00000	100.62451			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.59500		104.70676		6.61500	104.68207			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.38000		98.14720		6.44000	98.11311			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.98000		40.47061		7.93000	40.68753			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.59500		111.19024		6.61500	111.14464		7,298,702,668,005,000.00	23,002,679,000	68,316,788,400.00	
R158	On 15/09/2015	Spot Bond	6.59500		111.19024		6.61500	111.14464			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.49500		92.06493		6.51500	92.02583			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.59500		117.23858		6.61500	117.17202			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.42500		86.49889		6.44500	86.44556			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.16000		122.77932		8.11000	123.18995		8,151,008,038,112,000.00	00,858,828,200	01,783,299,900.00	
R187P	On 21/12/2026	Spot Bond	7.90000		37.78800		7.85000	38.00898			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.82000		35.33769		7.77000	35.56161			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.56500		281.02456		1.55000	281.24016		75,985,319,800,000.00	48,552,920,000	25,869,206,700.00	
R201	On 21/12/2014	Spot Bond	6.01000		105.32740		6.07000	105.27700		1,250,091,801,236,000.00	08,001,963,600	73,841,558,500.00	
R202	On 07/12/2033	Spot Bond	1.76000		225.89802		1.76500	225.63711		296,167,502,400,000.00	68,276,990,000	55,638,300,000.00	
R2023	On 28/02/2023	Spot Bond	8.01500		100.25306		7.97000	100.50861		4,000,556,078,914,500.00	99,133,634,300	25,034,934,500.00	
R203	On 15/09/2017	Spot Bond	7.23500		104.61387		7.21500	104.65251		8,251,402,854,190,000.00	40,484,154,000	65,981,154,000.00	
R2030	On 31/01/2030	Spot Bond	8.74000		96.35941		8.66500	96.94454		7,002,051,000,000,000.00	01,150,000,000	86,861,900,000.00	
R2037	On 31/01/2037	Spot Bond	9.00500		97.92638		8.90500	98.83246		3,473,597,664,477,500.00	85,740,995,500	30,310,495,500.00	
R204	On 21/12/2018	Spot Bond	7.44500		105.62198		7.42500	105.67800		6,768,114,284,654,500.00	09,081,838,100	24,193,967,600.00	
R2048	On 28/02/2048	Spot Bond	9.10500		98.43352		9.01000	99.37751		4,049,349,466,348,500.00	44,739,095,700	98,315,485,700.00	
R207	On 15/01/2020	Spot Bond	7.66000		100.84465		7.62000	101.00211		5,972,691,958,808,000.00	79,724,798,800	24,031,414,800.00	

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 31/03/2021	Spot Bond	7.81500	95.53374	7.78000	95.69041				5,246,860,787,251,500.00	71,383,338,100	81,279,830,100.00
R209	On 31/03/2036	Spot Bond	8.90000	75.68153	8.81000	76.35637				4,944,340,697,540,000.00	55,543,898,600	115,942,351,400.00
R210	On 31/03/2028	Spot Bond	1.68000	170.03768	1.68000	169.96851				61,538,400,000,000.00	36,630,000,000	29,371,700,000.00
R211	On 31/01/2017	Spot Bond	0.85000	129.36848	0.85000	129.31875				18,423,750,000,000.00	21,675,000,000	27,728,569,700.00
R212	On 31/01/2022	Spot Bond	1.50000	134.92911	1.50000	134.87481				40,410,000,000,000.00	26,940,000,000	56,082,000,000.00
R213	On 28/02/2031	Spot Bond	8.75000	86.47598	8.67000	87.07771				7,816,041,614,500,000.00	93,261,898,800	25,805,862,000.00
R214	On 28/02/2041	Spot Bond	9.03500	76.17019	8.94500	76.86778				1,491,599,973,178,000.00	71,898,170,800	174,961,400,000.00
R226C	On 15/09/2014	Spot Bond	5.98000	98.26134	6.04000	98.22823				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.65500	94.93797	6.67500	94.90646				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.49500	92.06493	6.51500	92.02583				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.41500	89.29318	6.43500	89.24680				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.42500	86.49889	6.44500	86.44556				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.06500	99.63577	6.12500	99.61553				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.01500	96.73321	6.07500	96.68574				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.56500	93.37938	6.58500	93.34359				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.43500	90.58942	6.45500	90.54623				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.41500	87.80062	6.43500	87.75030				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.47500	84.94541	6.49500	84.88838				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.21000	80.51124	7.19000	80.54319				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.26000	77.57640	7.24000	77.61456				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.45000	74.30405	7.43000	74.34735				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.43000	71.69864	7.41000	71.74738				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.41000	69.19794	7.39000	69.25170				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.40000	66.76154	7.38000	66.81987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.62000	63.55749		7.58000	63.69308			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.60000	61.30226		7.56000	61.44492			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.73500	58.51840		7.70000	58.64563			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.70500	56.46264		7.67000	56.59500			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.67500	54.49486		7.64000	54.63188			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.64500	52.61087		7.61000	52.75211			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.60500	50.85108		7.57000	50.99627			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.56500	49.16913		7.53000	49.31791			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.10000	44.98566		8.05000	45.19389			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.06000	43.41055		8.01000	43.62206			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.02000	41.90674		7.97000	42.12113			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.98000	40.47061		7.93000	40.68753			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.94000	39.09877		7.89000	39.31787			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.90000	37.78800		7.85000	38.00898			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.86000	36.53527		7.81000	36.75784			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.82000	35.33769		7.77000	35.56161			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.16065		0.00000	101.13462			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.09322		0.00000	100.02224			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.17456		0.00000	101.14880			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.04466		0.00000	101.02026			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.21824		100.00000	16.17896			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.00493		100.00000	5.99022			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.36915		100.00000	20.31981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	99.87129		0.00000	101.62857			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.16950		0.00000	101.14984			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.61121		0.00000	101.59064			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	102.05982		0.00000	102.04051			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.87188		0.00000	101.85405			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.17209		0.00000	101.15366			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.26315		0.00000	100.24670			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.76454		0.00000	100.74439			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.19952		0.00000	100.17947			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.90695		0.00000	100.88669			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.51026		0.00000	100.48961			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.60886		0.00000	101.58874			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.02377		0.00000	101.00592			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.75859		0.00000	100.73855			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.03652		0.00000	100.01828			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.71923		0.00000	101.69840			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	99.92578		0.00000	99.90675			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.47454		0.00000	100.39883			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.82136		0.00000	101.79014			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.96437		0.00000	100.93172			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.86550		0.00000	100.83620			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.86550		0.00000	100.83620			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.87419		0.00000	101.84460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	102.09136	0.00000	102.05831			0.00	0	3,212,000,000.00
RP016		On 10/12/2015	Spot Bond	0.00000	102.27300	0.00000	102.24444			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.18664	12.35000	106.15150			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	99.77624	0.00000	101.87315			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.12176	100.00000	13.08998			0.00	0	840,000,000.00
RP021		On 10/06/2014	Spot Bond	0.00000	101.77518	0.00000	101.75289			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.30553	0.00000	100.28364			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.99221	0.00000	100.97016			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.83582	0.00000	100.81373			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.09624	0.00000	100.02449			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.25180	100.00000	2.80786			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	15.28453	100.00000	15.24709			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	22.55439	100.00000	22.49975			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.27823	100.00000	13.22975			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	22.51556	100.00000	22.46101			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.59675	0.00000	100.56573			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	101.28192	0.00000	101.23884			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.11500	105.34984	9.08000	105.50560			18,773,254,000,000.00	2,059,600,000	1,079,600,000.00
RW23		On 10/12/2023	Spot Bond	9.26500	105.99032	9.22000	106.24824			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.90000	107.43476	9.82000	108.03052			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	99.37557	0.00000	99.43955			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.84500	106.77040	7.86500	106.70184			42,363,000,000,000.00	5,400,000,000	2,700,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.08767	0.00000	100.01798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.28500	101.04874		9.26500	101.08270			27,855,000,000,000.00	3,000,000,000	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.78824		0.00000	100.76682			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.59128		0.00000	101.56898			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.65457		0.00000	100.63258			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.80072		0.00000	100.77835			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.78637		0.00000	100.76440			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.69500	101.95423		7.71500	101.91440			16,159,500,000,000.00	2,100,000,000	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.04500	99.06480		9.02500	99.10415			6,874,200,000,000.00	760,000,000	380,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05500	109.31969		8.07500	109.27087			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.91500	109.49705		7.93500	109.44854			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84500	109.58589		7.86500	109.53753			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.63500	100.59915		8.61500	100.63206			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.99000	109.40198		8.01000	109.35331			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95500	109.44633		7.97500	109.39773			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.43963		0.00000	101.41941			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.95974		0.00000	99.94633			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.63854		0.00000	101.61307			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.17234		0.00000	101.15156			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.28500	103.39788		8.26500	103.43272			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.99495		0.00000	100.97607			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.32799		0.00000	101.30722			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.45843		0.00000	105.44137			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.96500	110.66567		8.93000	110.82683			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.81000	102.06891		9.76000	102.39491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond		0.00000	100.32978		0.00000	100.30773			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.64424		0.00000	100.57895			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.34285		0.00000	100.27543			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.77549		0.00000	102.70948			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.54500	101.43862		8.52500	101.49609			21,704,300,000,000.00	2,540,000,000	1,270,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		10.76427		100.00000	10.74018			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.55500	106.33133		9.51000	106.59239			47,775,000,000,000.00	5,000,000,000	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.86803		0.00000	100.84985			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.86000	95.29508		8.81000	95.62623			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.51500	95.50966		9.48000	95.66411			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.64500	111.70696		7.66500	111.64373			7,504,332,000,000.00	981,600,000	341,600,000.00
SBSI11	On 07/12/2023	Spot Bond		2.09500	269.68449		2.08000	269.88503			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.49500	127.24397		1.49500	127.19279			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.50000		0.00000	106.63000			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
SGI001	On 30/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.97987			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.32871		100.00000	10.30369			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		2.12000	125.22571		2.12000	125.17321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.00117		6.50000	100.98352			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.60894		0.00000	101.58607			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.21855		0.00000	101.19806			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.87982		0.00000	102.85896			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.26500	102.28615		9.24500	102.31292			7,800,203,500,000.00	841,900,000	322,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.62732		0.00000	102.60573			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.00580		0.00000	100.98554			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.33317		0.00000	101.31273			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	101.20947		0.00000	101.19050			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.53605		0.00000	100.51847			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.78469		100.00000	13.75129			0.00	0	900,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.59117		0.00000	101.57053			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	54.77333		100.00000	54.60232			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.89500	106.22693		7.91500	106.16335			41,050,842,000,000.00	5,199,600,000	2,599,800,000.00
SLI3	On 15/08/2023	Spot Bond	9.04500	101.28925		9.02500	101.33290			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.58500	100.73917		8.56500	100.77228			55,192,965,000,000.00	6,429,000,000	3,214,500,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.20700		0.00000	100.18802			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.17811		0.00000	100.15818			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.52444		0.00000	100.50564			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.17938		0.00000	100.15932			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.62168		0.00000	100.60077			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.33500	106.46122		8.31500	106.47550			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.95791		0.00000	100.93864			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.33407		0.00000	101.31544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.87651		0.00000	100.85649			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.36500		95.15298		9.33000	95.27929			70,432,292,000,000.00	7,520,800,000	3,923,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		99.94007		0.00000	99.91967			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.40097		0.00000	101.37841			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.73606		0.00000	100.71491			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.42300		87.83897		9.38800	87.97598			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500		87.55808		9.45000	87.69438			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.25500		104.64464		7.31500	104.59130			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92000		95.42410		8.88000	95.56751			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.52926		0.00000	101.50749			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.41500		101.21706		8.39500	101.25084			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.28000		108.56837		2.27000	108.62528			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39500		102.03624		8.37500	102.19811			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.53195		0.00000	100.51464			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.10415		0.00000	100.07809			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.58000		111.24097		9.53000	111.59112			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		99.94710		0.00000	99.92910			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.58120		0.00000	99.56245			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		101.44971		0.00000	101.42904			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98000		77.69134		9.90000	78.20051			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.78323		0.00000	100.76254			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
SSN026	On 16/01/2019	Spot Bond	0.00000		100.27175		0.00000	100.25229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1057	On 27/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.82287		0.00000	99.80676			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.70715		0.00000	99.69088			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.69056		0.00000	99.67427			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.14715		0.00000	99.13075			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98371			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.90228		0.00000	99.88599			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.83726		0.00000	99.82099			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.82114		0.00000	99.80488			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.77103		0.00000	99.75467			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.80263		0.00000	98.78622			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.77099		0.00000	99.75463			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.70639		0.00000	99.69008			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.68965		0.00000	98.67327			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.65654		0.00000	99.64019			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.67304		0.00000	98.65666			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.68910		0.00000	99.67274			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.60808		0.00000	99.59175			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.62412		0.00000	98.60774			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.60846		0.00000	99.59214			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.54510		100.00000	92.63959			0.00	17,100,000,000	5,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1101	On 26/08/2014	Spot Bond	0.00000	98.55545	100.00000	80.39648				0.00	69,400,000,000	34,700,000,000.00
SY1102	On 30/06/2014	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05500	108.85370	7.07500	108.80669				3,950,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.76000	103.15733	8.71000	103.49310				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	93.58121	100.00000	93.35407				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.91792	100.00000	87.70909				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.16305	100.00000	26.09966				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.69242	0.00000	100.67418				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.50727	0.00000	100.48892				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.18581	0.00000	100.16889				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.94671	0.00000	99.92860				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.16753	0.00000	100.15075				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.26391	0.00000	101.24526				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.33172	0.00000	101.31210				0.00	0	3,500,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.69761	0.00000	99.68170				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.43992	0.00000	97.42238				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	96.93307	0.00000	96.91554				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.56373	0.00000	100.54543				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84500	104.58470	7.86500	104.52287				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.73140	0.00000	100.71186				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.75183	0.00000	100.73174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.84025		7.83000	102.81844			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.72017		0.00000	100.70093			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.74571		0.00000	100.72578			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.47721		0.00000	102.45549			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.72017		0.00000	100.70093			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.74571		0.00000	100.72578			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.59837		7.16000	102.57843			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.79570		0.00000	100.77444			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.79163		0.00000	100.77048			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.88941		0.00000	100.86564			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.87618		0.00000	100.85277			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.27403		0.00000	101.23993			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.22869		0.00000	101.19581			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.71915		0.00000	100.69993			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.75183		0.00000	100.73174			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.11616		8.73000	103.09182			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.71607		0.00000	100.69694			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.74571		0.00000	100.72578			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.91500	100.49537		8.89500	100.53825			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.85366		0.00000	100.83467			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.89695		0.00000	100.87699			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.79774		0.00000	100.77643			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.78652		0.00000	100.76551			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.94143		0.00000	100.92049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.88737	0.00000	100.86367				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.88330	0.00000	100.85970				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.02040	0.00000	100.99771				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.20347	0.00000	101.17127				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.20750	0.00000	101.17519				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.43158	0.00000	101.39973				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.75951	0.00000	100.73950				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.40191	101.06155	6.38609				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.71607	0.00000	100.69694				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.03557	0.00000	101.01760				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.80794	0.00000	100.78636				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.84870	0.00000	100.82602				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.27806	0.00000	101.24385				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.14130	0.00000	101.12255				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.74404	0.00000	100.72443				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.75435	0.00000	100.73448				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.74404	0.00000	100.72443				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.75435	0.00000	100.73448				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.75951	0.00000	100.73950				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.73784	0.00000	100.71841				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.75435	0.00000	100.73448				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.81108	0.00000	100.78970				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.81108	0.00000	100.78970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.81108		0.00000	100.78970			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.89351		0.00000	100.86995			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.91411		0.00000	100.89000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.88836		0.00000	100.86494			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.29931		0.00000	101.26498			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.32493		0.00000	101.28991			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.31468		0.00000	101.27994			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.34500	104.06237		8.36500	104.02135			23,963,502,000,000.00	2,871,600,000	1,281,600,000.00
TL20	On 22/02/2020	Spot Bond	9.81000	85.38163		9.77000	85.51123			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.07500	103.87824		8.05500	103.91655			68,287,852,500,000.00	8,456,700,000	4,376,700,000.00
TN20	On 17/09/2020	Spot Bond	9.06500	108.85712		9.03000	109.00350			346,009,933,192,000.00	38,169,876,800	30,028,499,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.75288		100.00000	0.75051			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.26500	110.20872		9.22000	110.47892			307,690,650,000,000.00	33,210,000,000	15,530,000,000.00
TN25	On 19/08/2025	Spot Bond	9.41000	103.21297		9.36000	103.53124			278,159,600,000,000.00	29,560,000,000	14,780,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41000	96.53164		9.36000	96.87543			132,336,375,688,000.00	14,063,376,800	4,409,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	102.09323		0.00000	102.07495			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.22694		0.00000	101.20811			0.00	0	1,512,500,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.34366		0.00000	100.32483			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.29758		0.00000	100.27768			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.30532		0.00000	100.28491			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.30605		0.00000	100.28558			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.34390		0.00000	100.32089			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.42237		0.00000	100.39412			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.17499		0.00000	101.15716			0.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.00492		0.00000	100.98577			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.02655		0.00000	101.00699			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.78147		0.00000	100.76339			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.83549		0.00000	100.81616			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97323		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97390		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97421		100.00000	9.94850			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.02102		0.00000	98.00519			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.32847		0.00000	97.31247			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.13972		0.00000	97.12392			0.00	10,000,000,000	5,000,000,000.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.80260		0.00000	99.78741			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.14703		0.00000	99.13153			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.08510		0.00000	96.06858			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.81726		0.00000	98.80012			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.18918		0.00000	95.17001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.59501		0.00000	98.57808			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.76618		0.00000	94.75140			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.79866		0.00000	94.78002			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.10189		0.00000	98.08479			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.63054		0.00000	94.61222			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.40476		0.00000	94.38654			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.63525		0.00000	97.61824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	94.18181	0.00000	94.16369				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	100.00000	50.19026	100.00000	100.00000				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.05259	100.00000	12.02340				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.25351	0.00000	100.23657				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.81662	0.00000	100.79996				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.75868	0.00000	100.74219				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.74996	0.00000	100.73329				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.72110	0.00000	100.70433				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.61278	0.00000	100.59622				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.24945	0.00000	100.23282				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.06652	0.00000	100.04989				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.84366	0.00000	100.82491				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.07485	0.00000	100.05614				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.75736	0.00000	100.74053				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.06685	0.00000	100.05014				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.21500	109.90646	9.18000	110.06122				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.83606	0.00000	100.81397				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.26411	0.00000	101.24002				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.57500	103.82108	9.55500	103.85056				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.09790	0.00000	101.08026				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.09908	0.00000	101.08148				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.42475	0.00000	100.40516				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.43886	0.00000	100.41862				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.43953	0.00000	100.41926				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	101.21056		0.00000	101.19116			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.24494		0.00000	101.22499			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.95500	110.18905		6.97500	110.12903		139,100,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.33000	238.91435		1.33000	238.81935		8,512,000,000.00	6,400,000	6,400,000.00	
WSP1	On 28/05/2015	Spot Bond	6.91500	102.01934		6.93500	101.98125			0.00	0	600,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.74000	103.35922		7.72000	103.39159		95,976,000,000,000.00	12,400,000,000	9,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.00000	104.09982		7.98000	104.16077			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.28500	103.37320		8.24500	103.54055			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.35500	103.41303		8.32000	103.57676		68,511,000,000,000.00	8,200,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.54500	93.24713		6.56500	93.21089			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.04500	99.48921		6.10500	99.46762			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47500	91.53512		6.49500	91.49453			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.02500	97.05227		6.08500	97.03127			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54500	93.23054		6.56500	93.19426			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.39000	67.90286		7.37000	67.95940			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.10941		100.00000	38.03711			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.17179		100.00000	20.13352			0.00	0	0.00
Total for j-Bonds :										1.51e+017	13,167,875,000	33 231 596 900.00
Grand Total:										1.51e+017	13,168,063,032	33 235 248 655.00