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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 26/03/2014	Any day expiry		10.88670	10.88670	10.95520	10.95520		15.02	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.76	0.00	0	6,000.00
\$ / R	10.10	Call	Any day expiry	786.70790	0.78671	855.24980	0.85525	786.708	28.00	28.00	0.00	0	6,000.00
\$ / R	10.90	Call	Any day expiry	41.95560	0.04196	107.54630	0.10755	41.956	15.02	15.02	0.00	0	2,000.00
\$ / R		On 27/03/2014	Any day expiry		10.88670	10.88670	10.95690	10.95690		14.93	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	28.51990	0.02852	29.82110	0.02982	28.520	15.95	15.95	0.00	0	500.00
\$ / R	11.75	Call	Any day expiry	0.04690	0.00005	0.60820	0.00061	0.047	26.18	26.18	0.00	0	500.00
\$ / R		On 31/03/2014	Any day expiry		10.89330	10.89330	10.96350	10.96350		13.74	0.00	0	0.00
\$ / R	10.70	Call	Any day expiry	215.69270	0.21569	286.04230	0.28604	215.693	14.57	14.57	0.00	0	500.00
\$ / R	10.92	Call	Any day expiry	71.17110	0.07117	124.98890	0.12499	71.171	13.92	13.92	0.00	0	1,500.00
\$ / R	11.00	Call	Any day expiry	45.20020	0.04520	86.82150	0.08682	45.200	14.64	14.64	0.00	0	500.00
\$ / R		On 02/04/2014	Any day expiry		10.89660	10.89660	10.96690	10.96690		13.94	0.00	0	0.00
\$ / R	10.68	Call	Any day expiry	241.25900	0.24126	308.05390	0.30805	241.259	14.32	14.32	0.00	0	10,000.00
\$ / R	10.72	Call	Any day expiry	209.40660	0.20941	275.06320	0.27506	209.407	14.25	14.25	0.00	0	400.00
\$ / R		On 25/04/2014	Any day expiry		10.93670	10.93670	11.00680	11.00680		13.70	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00310	0.00000	0.00850	0.00001	0.003	22.78	22.78	0.00	0	6,000.00
\$ / R	9.94	Call	Any day expiry	998.80380	0.99880	1,069.07800	1.06908	998.804	14.57	14.57	0.00	0	6,000.00
\$ / R	10.80	Put	Any day expiry	113.20890	0.11321	99.49190	0.09949	113.209	13.48	13.48	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	13.71140	0.01371	19.50580	0.01951	13.711	19.11	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.99120	10.99120	11.05910	11.05910		13.83	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.99300	10.99300	11.06070	11.06070		13.86	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.05400	0.00005	0.07240	0.00007	0.054	19.42	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	871.78540	0.87179	938.95030	0.93895	871.785	13.22	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.99480	10.99480	11.06270	11.06270		13.89	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	162.51410	0.16251	146.52490	0.14652	162.514	13.51	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	41.13020	0.04113	49.70450	0.04970	41.130	18.84	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.02470	11.02470	11.09360	11.09360		13.99	298,868,592.30	27,109	1,459,560.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.44960	0.00045	0.53220	0.00053	0.450	17.86	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.62070	0.00062	0.71710	0.00072	0.621	17.29	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.65010	0.00065	0.74840	0.00075	0.650	17.21	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	8.90930	0.00891	9.32610	0.00933	8.909	14.17	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	9.65530	0.00966	10.08730	0.01009	9.655	14.07	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	16.79550	0.01680	16.49130	0.01649	16.795	13.61	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	18.52710	0.01853	17.80610	0.01781	18.527	13.57	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	19.13760	0.01914	18.38720	0.01839	19.138	13.56	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	27.93810	0.02794	26.74130	0.02674	27.938	13.41	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	29.69980	0.02970	28.40770	0.02841	29.700	13.39	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	81.44410	0.08144	74.94170	0.07494	81.444	13.12	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	100.24900	0.10025	90.06090	0.09006	100.249	13.24	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	118.52070	0.11852	106.74480	0.10674	118.521	13.34	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	125.06420	0.12506	112.73320	0.11273	125.064	13.38	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	400.46080	0.40046	452.19460	0.45219	400.461	13.66	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Put	185.76080	0.18576	168.59460	0.16859	185.761	13.66	37,152.16	200	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	226.47960	0.22648	206.34580	0.20635	226.480	13.81	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	301.89940	0.30190	347.23150	0.34723	301.899	13.99	0.00	0	14,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	277.19940	0.27720	253.63150	0.25363	277.199	13.99	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	297.66360	0.29766	342.26390	0.34226	297.664	14.02	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	282.96360	0.28296	258.66390	0.25866	282.964	14.02	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	293.48350	0.29348	0.00000	0.00000	293.483	14.06	1,467,417.50	5,000	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	261.99220	0.26199	300.00650	0.30001	261.992	14.34	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	254.64440	0.25464	291.90980	0.29191	254.644	14.41	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	251.04640	0.25105	287.93850	0.28794	251.046	14.45	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	233.79170	0.23379	268.85070	0.26885	233.792	14.63	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	227.22500	0.22723	261.56370	0.26156	227.225	14.70	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	148.56500	0.14857	173.22290	0.17322	148.565	15.77	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	623.86500	0.62386	579.62290	0.57962	623.865	15.77	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	129.60030	0.12960	151.19550	0.15120	129.600	16.15	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	78.01960	0.07802	91.09760	0.09110	78.020	17.75	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,053.31960	1.05332	997.49760	0.99750	1,053.320	17.75	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	73.49130	0.07349	85.79760	0.08580	73.491	17.95	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	58.78190	0.05878	68.76440	0.06876	58.782	18.69	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			11.03400	11.03400	11.10330	11.10330		14.12	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.05090	11.05090	11.12070	11.12070		14.19	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.38650	0.00039	0.44080	0.00044	0.386	18.87	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	435.03980	0.43504	486.92590	0.48693	435.040	13.74	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			11.05670	11.05670	11.12660	11.12660		14.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	197.50840	0.19751	180.25440	0.18025	197.508	13.68	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	69.53660	0.06954	79.42010	0.07942	69.537	19.01	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			11.11150	11.11150	11.18130	11.18130		14.47	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.03060	0.00103	1.10810	0.00111	1.031	18.27	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	521.66900	0.52167	572.62560	0.57263	521.669	13.90	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			11.11340	11.11340	11.18320	11.18320		14.49	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	222.52890	0.22253	204.27260	0.20427	222.529	13.87	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	371.81380	0.37181	345.26750	0.34527	371.814	14.49	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	142.31020	0.14231	159.15690	0.15916	142.310	17.63	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	90.24240	0.09024	100.72530	0.10073	90.242	19.36	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.16040	11.16040	11.23010	11.23010		14.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	97.65890	0.09766	92.85510	0.09286	97.659	13.63	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	186.09810	0.18610	205.59490	0.20559	186.098	17.43	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.17020	11.17020	11.23980	11.23980		14.68	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	240.93460	0.24093	222.56140	0.22256	240.935	13.93	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	109.86820	0.10987	120.86640	0.12087	109.868	19.64	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.17210	11.17210	11.24180	11.24180		14.68	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.09850	0.00210	2.16360	0.00216	2.098	17.94	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	527.83070	0.52783	575.20820	0.57521	527.831	14.27	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.20730	11.20730	11.27690	11.27690		14.79	5,603,650.00	500	16,786.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	7.76030	0.00776	7.89760	0.00790	7.760	16.75	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	9.07060	0.00907	9.20700	0.00921	9.071	16.59	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	9.42870	0.00943	9.56430	0.00956	9.429	16.56	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	11.32660	0.01133	11.54840	0.01155	11.327	16.34	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	41.82070	0.04182	41.72550	0.04173	41.821	14.46	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	59.36500	0.05936	58.72390	0.05872	59.365	13.93	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	83.26740	0.08327	79.86860	0.07987	83.267	13.66	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	86.61670	0.08662	83.04950	0.08305	86.617	13.66	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	90.06900	0.09007	86.32750	0.08633	90.069	13.66	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	119.43540	0.11944	114.18260	0.11418	119.435	13.62	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	147.67690	0.14768	140.95300	0.14095	147.677	13.60	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	160.78330	0.16078	153.37350	0.15337	160.783	13.58	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	354.68460	0.35468	387.05900	0.38706	354.685	15.67	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	239.21460	0.23921	261.53170	0.26153	239.215	17.07	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	195.62300	0.19562	213.79910	0.21380	195.623	17.85	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	184.59120	0.18459	201.82130	0.20182	184.591	18.08	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	179.34060	0.17934	196.15830	0.19616	179.341	18.19	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	173.04850	0.17305	189.36900	0.18937	173.048	18.33	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	139.93380	0.13993	152.96680	0.15297	139.934	19.20	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.22880	11.22880	11.29870	11.29870		14.82	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	255.72300	0.25572	237.57960	0.23758	255.723	13.94	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	124.84420	0.12484	135.88370	0.13588	124.844	20.07	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.23520	11.23520	11.30550	11.30550		14.95	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	3.39440	0.00339	3.53660	0.00354	3.394	17.59	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	605.27190	0.60527	654.05820	0.65406	605.272	14.27	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.29870	11.29870	11.37370	11.37370		15.24	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	272.30620	0.27231	253.75090	0.25375	272.306	14.10	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	147.63540	0.14764	159.20080	0.15920	147.635	20.40	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 04/11/2014	Any day expiry		11.31140	11.31140	11.38730	11.38730		15.26	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	100.43870	0.10044	97.05630	0.09706	100.439	13.90	0.00	0	3,882.00	
\$ / R	11.91	Call	Any day expiry	356.72000	0.35672	385.46940	0.38547	356.720	16.79	0.00	0	3,882.00	
\$ / R		On 25/11/2014	Any day expiry		11.35590	11.35590	11.43500	11.43500		15.42	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	283.34340	0.28334	263.91100	0.26391	283.343	14.18	0.00	0	500.00	
\$ / R	13.61	Call	Any day expiry	158.86390	0.15886	169.81320	0.16981	158.864	20.88	0.00	0	500.00	
\$ / R		On 12/12/2014	Foreign Exchange Future		11.39190	11.39190	11.47360	11.47360		15.57	2,847,975.00	250	33,370.00
\$ / R	9.09	Put	Foreign Exchange Future	26.80040	0.02680	26.06830	0.02607	26.800	15.90	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	44.67110	0.04467	42.39010	0.04239	44.671	15.32	0.00	0	13,326.00	
\$ / R	9.78	Put	Foreign Exchange Future	71.57610	0.07158	68.11460	0.06811	71.576	14.77	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	81.81180	0.08181	77.89810	0.07790	81.812	14.60	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	95.75850	0.09576	91.22760	0.09123	95.759	14.41	0.00	0	17,500.00	
\$ / R	10.38	Put	Foreign Exchange Future	161.91560	0.16192	148.82370	0.14882	161.916	14.07	0.00	0	500.00	
\$ / R	10.55	Put	Foreign Exchange Future	208.47910	0.20848	192.81970	0.19282	208.479	14.16	0.00	0	900.00	
\$ / R	10.70	Put	Foreign Exchange Future	256.36200	0.25636	238.27260	0.23827	256.362	14.24	0.00	0	1,902.00	
\$ / R	10.82	Put	Foreign Exchange Future	299.41200	0.29941	279.27950	0.27928	299.412	14.31	0.00	0	41,000.00	
\$ / R	10.93	Put	Foreign Exchange Future	347.54250	0.34754	320.57050	0.32057	347.543	14.50	0.00	0	79,241.00	
\$ / R	11.00	Put	Foreign Exchange Future	381.43860	0.38144	351.62730	0.35163	381.439	14.66	0.00	0	42,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	432.63190	0.43263	400.45380	0.40045	432.632	14.89	0.00	0	4,955.00	
\$ / R	11.11	Put	Foreign Exchange Future	437.92690	0.43793	405.51550	0.40552	437.927	14.91	0.00	0	7,471.00	
\$ / R	11.20	Put	Foreign Exchange Future	486.96770	0.48697	452.46680	0.45247	486.968	15.12	0.00	0	250.00	
\$ / R	12.01	Call	Foreign Exchange Future	408.44200	0.40844	438.68050	0.43868	408.442	17.00	0.00	0	500.00	
\$ / R	12.29	Call	Foreign Exchange Future	347.28740	0.34729	372.90940	0.37291	347.287	17.67	0.00	0	1,402.00	
\$ / R	13.00	Call	Foreign Exchange Future	237.23510	0.23724	254.81730	0.25482	237.235	19.32	0.00	0	47,455.00	
\$ / R	13.06	Call	Foreign Exchange Future	230.20610	0.23021	247.22490	0.24722	230.206	19.46	0.00	0	7,471.00	
\$ / R	13.24	Call	Foreign Exchange Future	210.82300	0.21082	226.27000	0.22627	210.823	19.87	0.00	0	41,000.00	
\$ / R	13.26	Call	Foreign Exchange Future	208.81550	0.20882	224.09970	0.22410	208.815	19.91	0.00	0	79,241.00	
\$ / R	14.84	Call	Foreign Exchange Future	153.94460	0.15394	161.44510	0.16145	153.945	25.67	0.00	0	900.00	
\$ / R		On 15/12/2014	Any day expiry		11.39820	11.39820	11.48040	11.48040		15.56	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	292.41190	0.29241	272.46020	0.27246	292.412	14.29	0.00	0	500.00	
\$ / R	13.80	Call	Any day expiry	172.05090	0.17205	178.89930	0.17890	172.051	21.32	0.00	0	500.00	
\$ / R		On 28/01/2015	Any day expiry		11.49540	11.49540	11.57670	11.57670		15.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	312.87660	0.31288	290.72370	0.29072	312.877	14.59	0.00	0	300.00	
\$ / R	14.27	Call	Any day expiry	208.44680	0.20845	214.38840	0.21439	208.447	22.69	0.00	0	300.00	
\$ / R		On 25/02/2015	Any day expiry		11.55850	11.55850	11.63740	11.63740		16.06	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	321.78570	0.32179	300.81360	0.30081	321.786	14.69	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	233.78650	0.23379	241.96370	0.24196	233.787	23.23	0.00	0	300.00	
\$ / R		On 16/03/2015	Foreign Exchange Future		11.60120	11.60120	11.67860	11.67860		16.16	0.00	0	50.00
\$ / R	10.10	Put	Foreign Exchange Future	146.56000	0.14656	139.91500	0.13992	146.560	14.83	0.00	0	46,165.00	
\$ / R	10.90	Put	Foreign Exchange Future	365.83980	0.36584	343.69350	0.34369	365.840	14.84	0.00	0	46,165.00	
\$ / R	14.20	Call	Foreign Exchange Future	259.49210	0.25949	262.64060	0.26264	259.492	21.83	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		11.62620	11.62620	11.70330	11.70330		16.19	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	331.41940	0.33142	310.95000	0.31095	331.419	14.81	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	259.37940	0.25938	260.97390	0.26097	259.379	24.14	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry		11.70300	11.70300	11.78170	11.78170		16.45	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	340.17800	0.34018	319.18080	0.31918	340.178	14.94	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	282.78500	0.28279	287.10010	0.28710	282.785	24.60	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.77270	11.77270	11.85270	11.85270		16.59	0.00	0	0.00

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 27/05/2015	Any day expiry	10.80	Put	346.99300	0.34699	325.26400	0.32526	346.993	15.04	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	287.32470	0.28732	303.07970	0.30308	287.325	24.71	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.81840	11.81840	11.89930	11.89930		16.69	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.84480	11.84480	11.92620	11.92620		16.80	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	353.01180	0.35301	330.37760	0.33038	353.012	15.12	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	276.53850	0.27654	285.87410	0.28587	276.538	24.57	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.92410	11.92410	12.00710	12.00710		16.90	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	357.46590	0.35747	333.39940	0.33340	357.466	15.17	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	279.44380	0.27944	299.37250	0.29937	279.444	24.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.99380	11.99380	12.07810	12.07810		17.06	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	359.41380	0.35941	341.28540	0.34129	359.414	15.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	279.64900	0.27965	299.03590	0.29904	279.649	24.32	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			12.07070	12.07070	12.15650	12.15650		17.13	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	364.93300	0.36493	346.29140	0.34629	364.933	15.25	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	281.32530	0.28133	297.51780	0.29752	281.325	24.15	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.14270	12.14270	12.23000	12.23000		17.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	371.90520	0.37191	350.65360	0.35065	371.905	15.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	298.44230	0.29844	309.86900	0.30987	298.442	24.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.21000	12.21000	12.29860	12.29860		17.33	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	375.47330	0.37547	353.43360	0.35343	375.473	15.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	279.34380	0.27934	297.32210	0.29732	279.344	24.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.27250	12.27250	12.36230	12.36230		17.38	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	377.98350	0.37798	355.56150	0.35556	377.983	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	269.96480	0.26996	282.08630	0.28209	269.965	24.02	0.00	0	300.00
\$ / R MAXI	On 25/03/2014	Any day expiry			10.88660	10.88660	10.95360	10.95360		15.19	0.00	0	0.00
\$ / R MAXI	On 25/03/2014	Any day expiry	10.75	Put	430.98780	0.00431	1,360.07010	0.01360	430.988	18.06	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.95420	10.95420	11.02360	11.02360		13.56	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.02470	11.02470	11.09360	11.09360		13.99	2,811,298.50	255	1,295.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	24,109.78810	0.24110	21,994.55190	0.21995	24,109.788	13.86	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.20730	11.20730	11.27690	11.27690		14.79	112,073.00	10	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.39190	11.39190	11.47360	11.47360		15.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.15970	18.15970	18.28860	18.28860		13.70	36,373,879.10	2,003	34,639.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	7.19130	0.00719	7.82960	0.00783	7.191	18.51	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	33.35840	0.03336	31.23680	0.03124	33.358	13.65	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	43.44780	0.04345	40.70530	0.04071	43.448	13.47	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	64.20640	0.06421	60.12480	0.06012	64.206	13.20	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	107.23930	0.10724	100.14330	0.10014	107.239	12.81	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	337.04520	0.33705	299.71990	0.29972	337.045	13.44	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	649.37410	0.64937	583.79600	0.58380	649.374	14.26	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	126.50520	0.12651	155.50840	0.15551	126.505	16.15	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	99.15840	0.09916	123.00210	0.12300	99.158	16.53	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.44750	18.44750	18.57730	18.57730		14.33	18,447,500.00	1,000	8,251.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.73640	18.73640	18.88650	18.88650		14.87	0.00	0	5,460.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	805.23090	0.80523	744.66070	0.74466	805.231	14.58	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.88010	18.88010	19.03020	19.03020		15.05	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	669.32510	0.66933	619.23850	0.61924	669.325	14.26	0.00	0	9,605.00

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 23/01/2015	Any day expiry	18.50	Put	814.56860	0.81457	756.93960	0.75694	814.569	14.58	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	886.72540	0.88673	825.62230	0.82562	886.725	14.73	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	480.53170	0.48053	521.71680	0.52172	480.532	17.64	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	382.13570	0.38214	415.88910	0.41589	382.136	18.27	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	379.55270	0.37955	413.10730	0.41311	379.553	18.29	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.06170	19.06170	19.20390	19.20390		15.16	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10786	0.10786	0.10837	0.10837		14.60	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10970	0.10970	0.11022	0.11022		15.66	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11376	0.11376	0.11435	0.11435		16.94	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.18610	15.18610	15.27840	15.27840		13.24	7,805,655.40	514	89,954.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	19.25590	0.01926	19.71450	0.01971	19.256	12.58	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	22.20330	0.02220	22.51630	0.02252	22.203	12.58	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	48.87540	0.04888	47.31490	0.04731	48.875	12.53	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	87.02230	0.08702	82.04660	0.08205	87.022	12.50	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	220.19370	0.22019	200.97370	0.20097	220.194	12.89	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	107.17890	0.10718	126.98280	0.12698	107.179	16.24	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	102.03420	0.10203	120.93520	0.12094	102.034	16.38	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.43670	15.43670	15.52980	15.52980		14.06	18,138,122.50	1,175	12,541.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	152.78490	0.15278	146.22000	0.14622	152.785	13.20	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	158.98840	0.15899	152.01360	0.15201	158.988	13.19	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	331.62320	0.33162	364.21910	0.36422	331.623	15.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.69160	15.69160	15.80160	15.80160		14.79	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.98260	15.98260	16.08570	16.08570		15.26	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			479.57500	479.57500	477.54500	477.54500			0.00	0	0.00
AL12	On 07/08/2014	Index Future			486.59800	486.59800	484.54800	484.54800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			494.06600	494.06600	491.99300	491.99300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			409.53200	409.53200	408.38200	408.38200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.52900	415.52900	414.37000	414.37000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			480.88400	480.88400	479.11400	479.11400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			487.92600	487.92600	486.14000	486.14000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			438.54000	438.54000	437.02600	437.02600			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			444.96200	444.96200	443.43500	443.43500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			451.79100	451.79100	450.24900	450.24900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.00380	10.00380	9.96410	9.96410		11.87	10,003,800.00	1,000	5,855.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	20.78110	0.02078	25.02010	0.02502	20.781	12.66	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	401.26350	0.40126	378.35180	0.37835	401.263	11.68	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	42.17110	0.04217	40.00200	0.04000	42.171	12.87	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10530	10.10530	10.06440	10.06440		12.03	6,063,180.00	600	10,818.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.21050	10.21050	10.17890	10.17890		12.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	133.07080		0.13307		141.77130	0.14177	133.071	12.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	501.54960		0.50155		486.58150	0.48658	501.550	12.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	235.72890		0.23573		229.19680	0.22920	235.729	12.85	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.33030		10.33030		10.29310	10.29310		12.33	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.81500		9.81500		9.83640	9.83640		13.68	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.95600		9.95600		9.97690	9.97690		14.19	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			260.12180		260.12180		-293.83040	-293.83040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			913.28110		913.28110		954.97100	954.97100			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			996.80120		996.80120		1,039.96310	1,039.96310			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			575.42880		575.42880		656.34660	656.34660			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			878.36350		878.36350		919.00190	919.00190			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			120.51460		120.51460		125.29140	125.29140			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.47060		12.47060		12.54170	12.54170		13.81	0.00	0	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.68870		12.68870		12.76040	12.76040		14.63	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.16460		13.16460		13.24510	13.24510		15.83	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77950		1.77950		1.78260	1.78260		13.78	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.80470		1.80470		1.80740	1.80740		14.61	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60122		115.60122		115.60190	115.60190			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.30951		117.30951		117.31106	117.31106			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.77095		81.61411		9.81275	81.31014			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.87518		82.70157		9.91827	82.39366			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.97735		80.18841		10.02175	79.87654			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			437.37200		437.37200		435.89900	435.89900			13,121,160.00	3	316.00
GOVI	On 07/08/2014	GOVI			443.77700		443.77700		442.29100	442.29100			0.00	0	175.00
GOVI	On 06/11/2014	GOVI			450.58800		450.58800		449.08700	449.08700			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			110.85600		110.85600		110.85748	110.85748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future	111.36708		111.36708		111.37099	111.37099			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	111.61449		111.61449		111.61510	111.61510			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.99589		111.99589		111.99918	111.99918			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.18889		108.18889		108.18937	108.18937			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.78755		109.78755		109.78876	109.78876			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.14454		110.14454		110.14982	110.14982			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	116.27891		116.27891		116.27919	116.27919			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	116.58916		116.58916		116.59102	116.59102			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	202.22600		202.22600		202.18900	202.18900			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.21200		205.21200		205.17900	205.17900			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.38600		208.38600		208.35700	208.35700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	547.78100		547.78100		547.75400	547.75400			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	555.68600		555.68600		555.66300	555.66300			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.87000	94.13000			5.93000	94.07000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.97000	94.03000			6.03000	93.97000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.21000	93.79000			6.25000	93.75000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.31000	93.69000			6.35000	93.65000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.50000	93.50000			6.59000	93.41000			0.00	0	1,100.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.60000	93.40000			6.69000	93.31000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.05000	92.95000			7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.31000	92.69000			7.43000	92.57000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.60000	92.40000			7.71000	92.29000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.79000	92.21000			7.91000	92.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.97000	92.03000			8.08000	91.92000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	8.14000	91.86000			8.25000	91.75000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.37820	9.37820			9.41900	9.41900		9.38	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.45730	9.45730			9.49820	9.49820		11.32	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37750	1.37750			1.37720	1.37720			0.00	0	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37740	1.37740			1.37710	1.37710			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.39070	9.39070	0.10644		9.34710	9.34710		15.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	7.08381	110.20384			7.16904	110.09044		1.68	0.00	0	24,346.00
R157	On 07/08/2014	Bond Future	7.35920	111.81864			7.46484	111.70440		1.50	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future	7.72575	106.72235			7.86378	106.60733		1.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.60243		118.53663		8.65445	118.10278		11.98	29,634,157.50	250	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	50.93000		0.05093		52.32000	0.05232	50.930	11.65	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	836.86000		0.83686		790.18000	0.79018	836.860	11.82	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,245.60000		1.24560		1,169.56000	1.16956	1,245.600	11.87	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,582.09000		1.58209		1,482.22000	1.48222	1,582.090	11.90	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,443.14000		2.44314		2,777.12000	2.77712	2,443.140	11.90	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,651.15000		2.65115		2,480.58000	2.48058	2,651.150	11.98	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,268.39000		1.26839		1,516.53000	1.51653	1,268.390	12.01	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	765.26000		0.76526		953.16000	0.95316	765.260	12.11	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	581.76000		0.58176		741.23000	0.74123	581.760	12.16	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	375.39000		0.37539		496.19000	0.49619	375.390	12.24	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	69.73000		0.06973		106.50000	0.10650	69.730	12.51	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.69462		114.98014		8.74846	114.54086		12.50	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,656.03000		2.65603		2,887.38000	2.88738	2,656.030	12.58	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.78069		116.74700		8.83642	116.30196		12.66	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,286.26000		3.28626		3,497.09000	3.49709	3,286.260	12.85	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.71416		275.71416		275.71816	275.71816			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.96799		273.96799		273.97450	273.97450			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.66002		104.64914		6.75507	104.59272		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.12790		101.77145		7.28660	101.71496		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.14257		214.14257		214.14444	214.14444		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.21542		214.21542		214.21931	214.21931		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.48616		97.03938		8.54344	96.70009		10.32	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.58838		98.34884		8.64796	98.00495		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.68843		95.93948		8.75043	95.59116		10.80	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.82591		102.53100		7.89033	102.34351		4.70	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	26.65000		0.02665		25.38000	0.02538	26.650	4.56	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	224.25000		0.22425		204.55000	0.20455	224.250	4.65	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.99641		104.03335		8.06652	103.84389		4.45	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	171.94000		0.17194		156.84000	0.15684	171.940	4.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.17541		101.46709		8.25219	101.27564		4.43	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	302.61000		0.30261		278.87000	0.27887	302.610	4.28	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	365.48000		0.36548		337.42000	0.33742	365.480	4.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.36816		103.09005		8.45111	102.90078		4.19	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	924.73000		0.92473		868.42000	0.86842	924.730	4.10	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.03668		93.61998		9.08349	93.25652			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.13071		90.98422		9.17901	90.61604			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.21442		92.38269		9.26416	92.00978			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.15238		96.17691		9.19398	95.80271			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.23854		93.32805		9.28138	92.94904			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.31504		94.64550		9.35908	94.26143			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.03042		103.01431		8.10962	102.71489		6.22	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.17464		100.49074		8.25913	100.18771		6.21	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,329.25000		2.32925		2,547.69000	2.54769	2,329.250	6.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.31476		102.03475		8.40515	101.72796		6.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,542.32000		2.54232		2,740.74000	2.74074	2,542.320	6.00	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.24293		96.65430		9.28442	96.24749			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.32158		97.94925		9.36428	97.53709			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.39752		95.02902		9.44143	94.61143			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.30075		97.66733		8.36915	97.37198		7.46	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.43758		95.45733		8.50980	95.15834		7.66	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.56392		96.92419		8.64020	96.62146		7.61	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			8.39902		92.29201		8.46690	91.96186		9.23	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.51630		93.64432		8.58736	93.31001		9.03	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,668.95000		2.66895		2,894.40000	2.89440	2,668.950	8.98	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.62998		91.68388		8.70445	91.34526		9.24	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,961.05000		2.96105		3,163.99000	3.16399	2,961.050	9.17	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.08737		73.96453		9.12883	73.65782		18.44	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	446.87000		0.44687		445.39000	0.44539	446.870	18.07	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,597.42000		1.59742		1,541.86000	1.54186	1,597.420	18.32	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	765.10000		0.76510		916.91000	0.91691	765.100	18.61	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	551.48000		0.55148		677.23000	0.67723	551.480	18.69	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	400.74000		0.40074		504.19000	0.50419	400.740	18.77	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	303.32000		0.30332		389.91000	0.38991	303.320	18.83	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16461		75.04831		9.20720	74.73764		18.46	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.23785		73.05403		9.28158	72.73929		19.30	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.59202		160.59202		160.59371	160.59371			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.96490		162.96490		162.96778	162.96778			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.41351		127.41351		127.31358	127.31358			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.73183		127.73183		127.63347	127.63347			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			129.92607		129.92607		129.74514	129.74514			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			130.12884		130.12884		129.94841	129.94841			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99069		84.30098		9.03732	83.95243		15.63	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			9.07402		85.53618		9.12201	85.18320		15.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.15462		83.30814		9.20400	82.95049		16.67	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.16147		74.87274		9.20798	74.51519		18.38	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.23718		75.87666		9.28498	75.51440		18.62	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.31014		73.75509		9.35924	73.38796		19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,730.64000		21,730.64000		21,839.16000	21,839.16000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.80140		4.80140		4.84810	4.84810		11.86	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.74100		4.74100		4.78760	4.78760		12.07	0.00	0	0.00

Total for Derivatives : **451,335,612.96** **39,869** **3 764 180.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.98400		0.00000	99.96803			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.50000		106.05824		7.57500	105.95551			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.01140		0.00000	100.03656			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.14000		100.63469		9.21500	100.31464			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.61682		0.00000	100.59518			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.71842		0.00000	100.69643			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	10.00500		96.62704		10.08000	96.33824			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.80000		100.28332		7.87500	100.19100			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.10883		0.00000	101.08710			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.33500		106.56557		9.39500	106.37771			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000		132.92726		1.60000	132.89009			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.55000		260.31543		2.55000	260.27342			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.60822		0.00000	100.58690			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.65633		0.00000	100.63597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.19799	0.00000	100.17671				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.20611	0.00000	100.18402				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.21140	0.00000	100.18876				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.39053	0.00000	101.37129				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.26000	103.32213	8.33500	103.22927				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.83355	0.00000	100.80923				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.21500	100.57241	8.29000	100.51324				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.34781	0.00000	100.32864				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.74424	0.00000	100.72167				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.53171	0.00000	101.50927				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.37080	0.00000	101.34968				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.64795	0.00000	101.62526				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.03929	0.00000	100.01937				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.02270	0.00000	100.04404				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.59984	0.00000	100.57840				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.04997	0.00000	100.02464				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	133.36889	6.05000	133.33012				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.25000	124.76112	3.25000	124.73874				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	114.89298	4.35000	114.78801				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	98.77600	5.20000	98.64689				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.20000	101.24920	6.22000	101.11848				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.73500	110.46985	11.79500	110.31119				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.28446	0.00000	102.25123				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.89745	0.00000	99.87197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4		On 29/03/2019	Spot Bond	0.00000	99.89315		0.00000	99.86635			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	99.88800		0.00000	99.85989			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.82000	108.52733		4.85000	108.35425			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	56.24742		100.00000	56.11116			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.29000	163.98393		2.29000	163.95860			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	156.57048		2.76000	156.54431			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.32000	165.22555		2.32000	165.19990			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.12000	170.64217		2.12000	170.61661			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.73125	72.48693		8.79125	72.31669			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.73125	72.48693		8.79125	72.31669			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.01481		0.00000	100.03880			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	101.39025		0.00000	101.37106			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.27874		0.00000	101.25951			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.75500	102.98592		7.83000	102.91103			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	85.72000		0.00000	85.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000	0.00000	88.87000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.98103		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.79000	108.20802	7.86500	108.07778		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.32976	0.00000	101.30881		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000	0.00000	83.06000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000	0.00000	83.18000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.85500	100.53262	2.85500	100.51550		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.79000	146.19782	2.79000	146.17326		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.72000	194.80191	2.72000	194.76955		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	81.82000	0.00000	81.82000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.04000	87.26125	10.09500	86.94757		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	91.28000	0.00000	91.28000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000	0.00000	100.40000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	102.78749	0.00000	102.78749		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000	0.00000	87.71000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	109.25000	0.00000	108.98000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	10.01000	106.22149	10.06000	105.82933		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	106.76000	0.00000	106.76000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.95500	106.62359	10.00500	106.22946		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.51000	86.03548	9.57500	85.71606		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000	99.39000	0.00000	99.39000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	97.04000	0.00000	97.04000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.05000	105.93044	10.10000	105.53973				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.01000	0.00000	88.01000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.33475	0.00000	100.31262				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.14362	0.00000	101.12237				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.03500	103.03188	9.09500	102.80726				0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.45000	104.21513	7.52500	104.11570				0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.56000	96.35213	9.62500	96.04133				0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.21000	90.55872	10.26000	90.21131				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.15000	102.43244	8.22500	102.27403				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27000	129.34419	2.30000	129.31617				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.36000	264.15655	2.36000	264.11527				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.51000	124.64365	1.54000	124.52460				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.35000	124.54116	2.37000	124.34706				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.75227	100.00000	46.63649				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.95000	102.45960	12.02500	102.32744				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.92465	0.00000	100.89739				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.57868	100.00000	3.57001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.94829		0.00000	100.92035			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.28307		0.00000	101.24547			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.90101		0.00000	100.87442			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.05203		11.00000	62.03429			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.15911		0.00000	100.04178			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.17458		0.00000	100.05520			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.15220		0.00000	100.03579			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.15687		0.00000	100.03984			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.15892		0.00000	100.04162			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.23304		0.00000	101.21046			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.23304		0.00000	101.21046			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.24029		0.00000	101.21758			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.14849		0.00000	100.03257			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.24029		0.00000	101.21758			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.22579		0.00000	101.20334			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.18847		0.00000	88.15115			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.14579		0.00000	100.03023			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.01937		0.00000	99.99967			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.15413		0.00000	100.03747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.15858	0.00000	100.04130			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.16041	0.00000	100.04290			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.15669	0.00000	100.03967			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.14850	0.00000	100.03259			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.01500	100.12324	10.08000	99.81597			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.16642	0.00000	101.14447			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.85851	0.00000	101.83522			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	81.78637	0.00000	81.74626			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.11750	0.00000	165.28127			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.11950	0.00000	165.28127			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.15215	0.00000	100.03575			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.72216	0.00000	100.70187			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.72216	0.00000	100.70187			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.57481	0.00000	100.55396			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.14745	0.00000	100.03166			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.14633	0.00000	100.03069			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.20487	0.00000	101.08656			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.49856	0.00000	100.47641			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.20503	0.00000	101.08675			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.22197	0.00000	101.19964			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.85818	0.00000	101.83641			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.20444	0.00000	100.08883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000	102.26134	0.00000	102.14369				0.00	0	7,500,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.05030	0.00000	99.93465				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.15273	0.00000	100.03626				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.14993	0.00000	100.03384				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.13496	0.00000	100.02085				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.13175	0.00000	100.01807				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.13798	0.00000	100.02348				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.14955	0.00000	100.03352				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.14298	0.00000	100.02781				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.13552	0.00000	100.02135				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.13760	0.00000	100.02315				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.18996	10.23000	100.16280				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.13948	0.00000	100.02476				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.13647	0.00000	100.02217				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.18615	0.00000	100.06529				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	111.01660	0.00000	114.74714				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.08000	101.46402	10.15500	101.13961				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.14892	0.00000	100.03296				0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.14355	1.75000	111.12801				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.13741	0.00000	100.02299				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.13759	0.00000	100.02311				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.14461	0.00000	100.12392				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.14924	0.00000	100.12788				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.13998	0.00000	100.11995				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.14831		0.00000	100.12709			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.87310		0.00000	100.75869			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.25076		0.00000	102.13247			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.20155		0.00000	102.08453			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.15016		0.00000	100.12868			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.46120		0.00000	101.44104			0.00	75,000,000	75,000,000.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.14831		0.00000	100.12709			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.14556		0.00000	100.03003			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.15338		0.00000	100.03681			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.15581		0.00000	100.03890			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.13630		0.00000	100.02199			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.13913		0.00000	100.02445			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.15645		0.00000	100.03948			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.15349		0.00000	100.13152			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.16400		0.00000	100.14053			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.14553		0.00000	100.12472			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.16252		0.00000	100.13927			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.67351		0.00000	102.65217			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.16400		0.00000	100.14053			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	91.91792		0.00000	91.89974			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.15662		0.00000	100.13422			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.15662		0.00000	100.13422			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	121.39924		0.00000	122.31900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	122.26412	0.00000	123.18983				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.13627	0.00000	100.11678				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.13497	0.00000	100.11567				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.64026	0.00000	100.62116				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.13849	0.00000	100.11869				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.13905	0.00000	100.11916				0.00	0	5,000,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.14461	0.00000	100.12392				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.13645	0.00000	100.11694				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.13627	0.00000	100.11678				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.15050	0.00000	100.03432				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.00528	0.00000	100.98085				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.19547	0.00000	101.17344				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.48945	0.00000	100.47314				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.49521	0.00000	100.47870				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.42493	100.00000	9.40133				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.64002	0.00000	100.62073				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.70836	0.00000	100.68703				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.75383	0.00000	100.73114				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.18791	0.00000	101.16719				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.32294	0.00000	101.30015				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.50288	0.00000	101.47733				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.14572	0.00000	101.12624				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.67000	98.99439	8.73000	98.86298				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.52306	0.00000	101.49771				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.79954		0.00000	101.76986			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.06000		98.38761		9.13500	98.07300			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.65000		116.83579		9.70000	116.48376			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		65.94103		100.00000	65.77774			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.64000		106.25798		7.71500	106.09761			0.00	0	3,400,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		64.94993		100.00000	64.78910			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.26134		100.00000	16.22516			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		153.25308		3.04000	153.22630			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.34295		0.00000	100.32271			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.35038		0.00000	100.33280			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.71867		0.00000	102.70239			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.19123		0.00000	101.17306			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.05439		0.00000	100.03626			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.71717		0.00000	100.68998			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.12914		0.00000	100.11067			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.15997		0.00000	100.13995			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	100.00000		5.51184		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.28473		0.00000	100.26451			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.12698		0.00000	100.10883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	100.12512	0.00000	100.10723				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.96168	0.00000	99.94275				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.55000	100.76823	9.62500	100.47135				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.63212	0.00000	101.61358				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.18629	0.00000	102.16563				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.41750	0.00000	101.39859				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.43232	0.00000	100.41141				0.00	0	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.44519	0.00000	100.42368				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.08500	100.40267	10.15000	100.07003				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.75000	105.32002	7.82500	105.18860				0.00	0	25,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.86947	0.00000	99.84769				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.88172	0.00000	99.86195				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.19500	100.12433	8.27000	100.06481				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.48500	101.17411	9.54500	100.97108				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.55999	100.92408	11.62600	100.82124				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.44449	99.90677	11.49546	99.83349				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.49757	99.83641	11.55055	99.76081				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.88989	0.00000	99.86244				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.54455	99.70603	11.59994	99.62321				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.45393	97.86689	12.55958	97.52406				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.88725	0.00000	99.85913				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.88725	0.00000	99.85913				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.88733	0.00000	99.85921				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.80999	99.02438	11.87600	98.92291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.71163	99.65441		11.77417	99.55722			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.44449	99.90677		11.49546	99.83349			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.65782	99.72469		11.74534	99.59018			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.83099	99.30399		10.93722	99.13796			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.89312		0.00000	99.86647			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.88862		0.00000	99.86081			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.88862		0.00000	99.86081			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.89463		0.00000	99.86832			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.70526		0.00000	97.70526			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.02731	99.04811		11.03596	99.00465			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.26000	96.77224		12.32000	96.58351			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	97.06739		0.00000	97.06739			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.18500	94.35641		12.24500	94.16136			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	97.77593		0.00000	97.77593			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.90341		0.00000	99.87929			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.89812		9.28000	99.87267			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.89026		0.00000	99.86285			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.95000	96.84708		12.02500	96.60140			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.89354		0.00000	99.86695			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.89081		0.00000	99.86354			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.89081		0.00000	99.86354			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	97.53409		0.00000	97.53409			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.89485		0.00000	99.86860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.91924	0.00000	99.89908				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.89500	0.00000	99.86884				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	99.93264	0.00000	99.91577				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	97.68173	0.00000	97.68173				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.89500	0.00000	99.86884				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.89463	0.00000	99.86832				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.55999	100.87503	14.62600	100.76535				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.80606	98.84527	15.92026	98.55243				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.73435	99.10415	14.82959	98.92546				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.85528	0.00000	99.81916				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.85528	0.00000	99.81916				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.85528	0.00000	99.81916				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.84982	0.00000	99.81234				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.87441	0.00000	99.84306				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.71762	100.00000	14.68970				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50556	100.00000	18.45973				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84214	100.00000	16.80044				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39638	100.00000	10.37063				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.42132	100.00000	10.39522				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.56972	100.00000	12.53860				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89145	100.00000	10.86448				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	100.56510	100.00000	100.30389				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.06624	0.00000	101.04876				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	99.88746	0.00000	99.85934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	99.88478		0.00000	99.85600			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.26000	170.92345		2.26000	170.89715			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.57000	137.72126		8.62000	136.66836			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.57000	138.09935		8.62000	137.05201			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.95500	96.95605		9.00500	96.55684			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	101.07859		0.00000	101.05416			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.42579		0.00000	100.40331			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.14082		0.00000	100.02591			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.60000	95.07342		8.71500	94.68097			0.00	0	930,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.99385		0.00000	101.97376			0.00	0	200,000,000.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.16058		0.00000	101.14000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.18717		0.00000	101.16618			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.27578		0.00000	101.25341			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.36436		0.00000	101.34062			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.61197		0.00000	101.58434			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.76887		100.00000	15.72982			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.05375		0.00000	101.03474			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.10705		0.00000	101.08709			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.12990		0.00000	101.10952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.13751		0.00000	101.11699			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.22884		0.00000	101.20667			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.35052		0.00000	101.32615			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.86937		100.00000	9.84493			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.86937		100.00000	9.84493			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.19016		0.00000	100.16970			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.20502		0.00000	100.18307			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.20906		0.00000	100.18672			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.03500	99.68112		9.09500	99.50458			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.22121		0.00000	100.19764			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.24265		0.00000	100.21693			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.68500	102.61421		6.76000	102.56849			0.00	0	1,548,508,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.17133		0.00000	101.15085			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.68338		0.00000	99.66830			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.70939		0.00000	97.69191			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.27640		0.00000	99.26067			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.88973		0.00000	98.87387			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.17788		0.00000	97.16035			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.58023		0.00000	100.56234			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.67681		0.00000	100.65604			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.56880		0.00000	100.55162			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.59896		0.00000	100.58087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.65371	0.00000	100.63400			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.88079	0.00000	100.85431			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	101.26260	0.00000	101.22441			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	38.42578	100.00000	38.33270			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	14.82959	100.00000	14.79286			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.17650	0.00000	100.15686			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.73677	0.00000	100.71552			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	8.01500	108.04873	8.09000	107.98072			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	10.13500	114.48602	10.19500	114.31284			0.00	0	20,000,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	101.56977	0.00000	101.53993			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	101.19992	0.00000	101.18142			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.78500	105.44740	9.84500	105.30643			0.00	0	640,000,000.00
CBL12		On 06/09/2018	Spot Bond	11.86000	98.80544	11.93500	98.52429			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	101.44810	0.00000	101.41985			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.11000	99.67753	12.18500	99.37957			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.94642	0.00000	100.92543			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	10.02500	101.79550	10.08500	101.61100			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.85920	0.00000	100.83053			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.55000	95.22515	12.62500	94.91586			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	101.06552	0.00000	101.04472			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.36170	0.00000	100.33222			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.96507	0.00000	100.94497			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.83500	93.05031	10.90000	92.75723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.40000	115.89650		10.45000	115.54709			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.25000	111.83359		10.30000	111.47307			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.59000	110.86698		9.64000	110.48060			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.51397		0.00000	100.48262			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.38500	99.38915		12.44500	99.25289			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.97886		0.00000	100.95445			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.99951		0.00000	99.97283			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.19578		0.00000	101.16663			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.28325		0.00000	102.24458			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.63059		0.00000	102.58637			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.51430		0.00000	100.48856			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.61733		0.00000	100.59307			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.24919		0.00000	101.21257			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.23602		0.00000	101.19978			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.30564		0.00000	101.26739			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.92647		0.00000	100.90322			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	97.11607		100.00000	96.87328			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	97.11607		100.00000	96.87328			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	97.11607		100.00000	96.87328			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.15223		0.00000	100.03582			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	97.11607		100.00000	96.87328			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.33102		0.00000	101.21677			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.26681		0.00000	100.23868			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.34286		10.11000	102.31498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	0.00000		100.26681	0.00000	100.23868				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.78949	0.00000	101.46780				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		114.92668	2.76000	114.90742				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118	0.00000	106.55118				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		114.79930	3.14000	114.77893				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.59491	8.25000	100.57281				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.26681	0.00000	100.23868				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.26681	0.00000	100.23868				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.41506	3.10000	114.39499				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.38501	2.40000	114.36709				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.21435	0.00000	100.08971				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.64298	0.00000	101.62573				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.28674	0.00000	101.26740				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.85000		103.01817	8.92500	102.82601				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.32229	0.00000	101.30276				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.30236	0.00000	101.28310				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.23703	0.00000	101.21613				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.25078	0.00000	101.22910				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.90000		103.16797	8.97500	102.97510				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.90000		103.16797	8.97500	102.97510				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		105.00853	0.00000	105.00853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.95000	101.91662		9.02500	101.71604			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.15597		0.00000	100.03907			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.17201		0.00000	100.05299			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.20829		0.00000	101.18872			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.20829		0.00000	101.18872			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	87.80411		100.17539	87.60915			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.28692		0.00000	100.25677			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.80662		0.00000	100.78632			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.15828		0.00000	100.04109			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.60574		0.00000	100.58515			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.64508		0.00000	100.62322			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.78561		9.35000	100.76017			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.78561		9.35000	100.76017			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.58629		0.00000	100.56571			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.58792		0.00000	100.56728			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.99597		0.00000	100.96269			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.24965		0.00000	100.22888			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.97681		0.00000	100.94416			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.01813		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.01813		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.01813		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.01813		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
CLN254	On 26/03/2015	Spot Bond		0.00000	100.01813		0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.01861		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.01923		0.00000	99.99980			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.01923		0.00000	99.99980			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.01923		0.00000	99.99980			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.01923		0.00000	99.99980			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.01923		0.00000	99.99980			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.01936		0.00000	99.99980			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.88000	99.13538		9.95500	98.82115			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.68776		0.00000	100.66871			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.12877		0.00000	101.10779			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.17752		0.00000	100.05778			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.91566		0.00000	100.88545			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.14275		0.00000	100.12234			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.14183		0.00000	100.12155			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.14573		0.00000	100.03019			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.61336		0.00000	100.59272			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.70808		0.00000	100.68342			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.14536		0.00000	100.02987			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.70477		0.00000	103.58860			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.41780		0.00000	100.39574			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.01157		0.00000	100.03668			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	99.99983		0.00000	99.98173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000	100.13812	0.00000	100.11837				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.15938	0.00000	100.13659				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.15938	0.00000	100.13659				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.15938	0.00000	100.13659				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.15938	0.00000	100.13659				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.92823	0.00000	100.90702				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.55683	0.00000	100.53498				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.29737	0.00000	100.27471				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.02220	0.00000	99.99969				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.39341	0.00000	102.36990				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.91047	0.00000	99.88807				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.02195	0.00000	99.99970				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.75848	0.00000	99.73604				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.16663	0.00000	100.04831				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.91052	0.00000	99.88813				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.91052	0.00000	99.88813				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.90557	0.00000	99.88199				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.04703	0.00000	125.04703				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.72108	0.00000	101.60154				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	125.95324	0.00000	125.95324				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	124.41485	0.00000	124.41485				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.32175	0.00000	125.32175				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	121.58094				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	122.05088				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	0.00000	122.44000	0.00000	125.51231				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.92614	0.00000	100.90305				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.32000	93.83283	11.37500	93.52619				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.84000	90.53038	11.89500	90.22338				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.90994	0.00000	99.88745				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.16621	0.00000	100.14243				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.90415	0.00000	100.88161				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.18190	0.00000	101.16062				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.26237	0.00000	101.23892				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.56097	8.80500	103.53633				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.14553	0.00000	100.12472				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.05109	0.00000	101.03003				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.73936	0.00000	118.73936				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.15238	0.00000	100.13058				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.15514	0.00000	100.13295				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.16584	0.00000	100.14212				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.15340	0.00000	100.13145				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.21263	0.00000	100.18220				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.21263	0.00000	100.18220				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.21263	0.00000	100.18220				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.17473	0.00000	100.05536				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00822	0.00000	100.03445				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.06179	0.00000	101.04300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000	99.90994	0.00000	99.88745		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	107.67056	0.00000	107.67056		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	107.77291	0.00000	107.77291		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	100.05638	0.00000	100.03758		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	101.12501	0.00000	101.10325		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.19282	0.00000	100.16522		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	99.90940	0.00000	99.88677		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.22165	0.00000	100.09606		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.18198	0.00000	100.06163		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.13914	0.00000	100.02447		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.16068	0.00000	100.13770		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	101.11247	0.00000	101.09093		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.90668	0.00000	100.88608		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.05599	0.00000	100.03732		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	99.91214	0.00000	99.89019		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	101.04652	0.00000	101.02631		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.80069	0.00000	100.77427		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.80069	0.00000	100.77427		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.52965	0.00000	100.50948		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.21888	0.00000	100.18756		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	100.86234	0.00000	100.83390		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.83359	0.00000	100.80608		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	101.08938	0.00000	101.06788		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond	0.00000	101.07579	0.00000	101.05466				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.13218	0.00000	100.11328				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.13979	10.55000	100.11182				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.50000	100.44462	10.55500	100.08140				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.14194	0.00000	100.12164				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.25227	0.00000	101.22667				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.64000	102.07007	12.69500	101.72534				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.14858	0.00000	101.12192				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.67000	101.66992	12.72500	101.33661				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.10000	101.25401	11.15500	100.92566				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.80762	0.00000	100.78106				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.48538	0.00000	100.46305				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.25267	0.00000	100.22735				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.57317	7.01000	38.56601				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	145.49949	0.00000	144.29809				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	8.95500	130.67250	9.00500	130.20332				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.57000	137.72126	8.62000	136.66836				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.57000	138.09935	8.62000	137.05201				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.04870	0.00000	89.01041				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.95506	0.00000	88.91644				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.55469	0.00000	101.53287				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.55469	0.00000	101.53287				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.15780		0.00000	100.04065			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.14736		0.00000	100.03160			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.14948		0.00000	100.03345			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.55327		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.14831		0.00000	100.12709			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.18190		0.00000	101.16062			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.13460		0.00000	100.11535			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.66636		0.00000	100.64232			0.00	0	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.40000	103.65455		9.47500	103.52632			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.48500	101.09839		9.54500	100.87110			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.74500	112.11348		10.81000	111.68680			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.75000	106.38410		8.82500	106.23992			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.33500	102.29103		10.40000	101.94114			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.63000	91.14883		10.68500	90.82786			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.30000	92.15960		11.35000	91.80495			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.30000	90.01822		11.35000	89.67617			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.53554		0.00000	100.51454			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.54677		0.00000	100.52540			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.47445		0.00000	100.45332			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.01033		0.00000	100.99060			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.89854		0.00000	102.88261			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.47114		0.00000	102.45540			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.65500	98.91141		11.72000	98.53223			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.41922		100.00000	10.39399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		101.00563		0.00000	100.98770			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.76000		94.33257		8.82000	94.13873			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.47411		0.00000	100.45782			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.37609		0.00000	100.35984			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.34021		0.00000	100.31910			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.87502		0.00000	100.85820			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.19243		0.00000	102.15912			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.19245		0.00000	100.16491			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		102.20574		0.00000	102.17820			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.31918		0.00000	102.29025			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.63000		118.96072		7.70500	118.77112			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.05500		103.00053		9.12000	102.68149			13,820,646,500.00	1,526,300	2,173,426,300.00
DV23	On 27/02/2023	Spot Bond	9.38000		104.45113		9.43500	104.08971			14,665,630,000.00	1,563,500	2,593,563,500.00
DV24	On 18/02/2024	Spot Bond	9.49000		102.23790		9.54500	101.86137			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.89500		102.59291		9.94000	102.21537			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.27951		0.00000	100.26302			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.29528		0.00000	100.27683			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.63913		0.00000	100.62061			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.16236		0.00000	100.14280			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.64500		125.33460		8.71000	124.94726			259,350,000,000.00	30,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		103.79686		0.00000	103.76815			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.91853	0.10000	131.90605				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	116.18878	2.22000	116.17102				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.63041	2.23000	103.61456				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000	102.23677	2.34000	102.22081				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.23500	103.15229	10.30000	102.82352				0.00	0	500,000,000.00
EMM02	On 11/03/2021	Spot Bond	10.08500	103.57643	10.15000	103.22337				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.35000	102.09587	10.40000	101.76299				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.58500	96.83761	10.79000	95.94531			7,727,050,000,000.00	730,000,000	730,000,000.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.69789	0.00000	100.67774				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.25102	0.00000	100.23182				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.84615	0.00000	100.82812				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.61577	0.00000	100.59822				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.60317	0.00000	100.58548				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	97.43841	100.00000	97.18598				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.35460	3.00000	129.33207				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.81000	104.25762	11.88500	104.13758				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.63545	0.00000	103.65594				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.24742	0.00000	101.22428				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.62278	0.00000	101.60041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		10.47000	98.15904		10.54500	97.89877			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	99.83868		0.00000	99.81841			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.55200		0.00000	100.53100			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.84965		0.00000	100.82648			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.78272		0.00000	100.76133			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.75753		0.00000	100.73712			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.86505		0.00000	100.84148			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.83388		0.00000	100.81143			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.72602		0.00000	100.70613			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.74671		0.00000	100.72628			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.70144		0.00000	100.68253			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.73205		0.00000	100.71232			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.69532		0.00000	100.67657			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.72082		0.00000	100.70140			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.23000	101.25597		7.30500	101.13571			2,169,000,000,000.00	300,000,000	500,000,000.00
ES18	On 20/04/2018	Spot Bond		8.27500	107.31340		8.35000	107.02993			243,253,555,000.00	29,396,200	6,627,818,000.00
ES23	On 25/01/2023	Spot Bond		8.91500	108.19778		8.97000	107.82674			16,649,654,000.00	1,867,600	1,593,800,000.00
ES26	On 02/04/2026	Spot Bond		9.16000	90.44718		9.21000	90.08942			26,180,196,000.00	2,858,100	30,166,500,000.00
ES33	On 15/09/2033	Spot Bond		9.71500	81.03601		9.75500	80.72149			39,927,678,500.00	4,109,900	76,724,300,000.00
ES42	On 25/04/2042	Spot Bond		9.90000	90.35541		9.94500	89.95710			0.00	0	36,140,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.62013		0.00000	100.59908			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	101.25071		0.00000	101.23052			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.01865		0.00000	99.99977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.48116		0.00000	100.46224			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.26095		0.00000	101.24335			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.29414		0.00000	100.27575			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.70477		100.00000	11.67545			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.39076		100.00000	11.36223			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.19479		0.00000	100.17527			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.20273		0.00000	100.18243			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.21861		0.00000	100.19671			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.23444		0.00000	100.21095			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.05000	101.13994		7.12500	101.08626			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.95000	96.84361		10.02500	96.54941			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.30306		0.00000	100.28408			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.30300		0.00000	100.28401			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.13480		0.00000	101.11359			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.39646		0.00000	102.36971			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.75000	104.01086		11.82500	103.71018			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.55616		0.00000	98.57879			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.45000	123.67103		2.47000	123.47812			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.39000	263.54552		2.39000	263.50413			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500	103.37037		2.56500	103.35360			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000	146.53872		2.77000	146.51417			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.92524		2.61000	197.89295			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.06000	107.82142		8.13500	107.69103			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95700	59.31833		7.95800	59.26342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond	9.48300	37.43369	9.48400	37.39296			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.15029	9.72000	36.11030			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	103.00516	0.00000	102.97918			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.96015	0.00000	100.92804			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.93348	0.00000	100.90224			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.93348	0.00000	100.90224			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.63092	0.00000	100.60395			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.91764	0.00000	100.88692			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.17659	0.00000	100.05697			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.27834	0.00000	100.24905			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.15229	0.00000	100.03588			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.16763	0.00000	100.04919			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.99481	0.00000	103.35047			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.27432	0.00000	100.24543			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.16400	0.00000	100.14053			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.15607	0.00000	100.13375			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.18204	0.00000	100.15600			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.16123	0.00000	100.13817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.17172		0.00000	100.14716			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.21252		0.00000	100.18211			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.20615		0.00000	100.17664			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	13.82400		100.09221	13.79048			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.14590		0.00000	100.12504			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	108.05988		0.00000	111.49602			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.17554		0.00000	100.05602			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.19687		0.00000	100.07453			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.85840		0.00000	100.82960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149		On 20/09/2015	Spot Bond	0.00000	104.05460		0.00000	106.39960			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.16379		0.00000	100.04585			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.16569		0.00000	100.04750			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.15093		0.00000	100.03470			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.15293		0.00000	100.13105			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.20158		0.00000	100.17273			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.29172		0.00000	100.27230			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.27345		0.00000	100.25399			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.15016		0.00000	100.12868			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.14905		13.22500	54.12990			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.14127		0.00000	100.12107			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.14146		0.00000	100.12123			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.21212		0.00000	100.08781			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.14813		0.00000	100.12694			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.81000	91.79010		3.81000	91.77210			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.15478		0.00000	100.13264			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.15478		0.00000	100.13264			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.71760		0.00000	100.69564			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	99.90994		0.00000	99.88745			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.18571		0.00000	98.16400			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	99.59754		0.00000	99.69006			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.14553		0.00000	100.12472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.14202	0.00000	100.12170				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.21396	0.00000	101.18865				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.16713	0.00000	100.14322				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.89699	0.00000	100.87661				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.20080	0.00000	101.17575				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.28382	0.00000	101.25964				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.19245	0.00000	100.16491				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.15145	0.00000	100.12979				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.19226	0.00000	100.16476				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.14035	0.00000	100.12027				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.12778	0.00000	101.09060				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.15293	0.00000	100.13105				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.15293	0.00000	100.13105				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.24586	0.00000	100.22539				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.35178	0.00000	101.32790				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.16429	0.00000	100.04627				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.16340	0.00000	100.04551				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.37843	0.00000	100.35498				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.14018	0.00000	100.02538				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.14140	0.00000	101.11955				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.69000	113.43731	3.71000	113.25847				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.16638	0.00000	100.04810				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.16806	0.00000	100.04955				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.67000	113.59452	3.69000	113.41544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.85000	121.85380		1.88000	121.81860			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.69000	113.43731		3.71000	113.25847			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.23526		2.86000	120.11682			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	125.46470		2.93000	125.35094			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.30237		0.00000	101.27771			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	97.44712		0.00000	97.56460			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.30565		0.00000	100.27364			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.31100		0.00000	100.27845			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.14472		0.00000	100.02930			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.16530		0.00000	100.04717			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.16620		0.00000	106.19991			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.19285		0.00000	100.07106			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.18579		0.00000	100.06494			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.15717		0.00000	100.13469			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.28424		0.00000	100.25436			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.15699		0.00000	100.13453			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.37305		0.00000	104.64352			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	93.70604		0.00000	93.81237			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.21507		0.00000	92.26065			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.23709		0.00000	100.21730			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.46697		100.00000	8.44647			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.29544		100.00000	14.26081			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000	141.28830		5.00000	141.21680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.94283	0.00000	101.90967				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.89244	0.00000	101.87591				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.24786	0.00000	103.22849				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.23473	0.00000	103.21525				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.82805	0.00000	102.80539				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.20430	0.00000	102.18482				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.12698	0.00000	100.10883				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	86.24075	0.00000	86.22700				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.79000	119.42743	2.79000	119.40732				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.11250	0.00000	101.09267				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.80951	10.38000	101.78053				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.80951	10.38000	101.78053				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.14285	0.00000	101.14285				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.81704	0.00000	100.80042				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.30458	0.00000	101.28085				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.93000	96.56633	2.93000	96.54971				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000	189.27820	2.92000	189.24572				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.90000	97.08512	2.90000	97.06848				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.90000	253.41542	2.90000	253.37212				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.40000	263.34223	2.40000	263.30078				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.12000	249.19191	3.12000	249.14784				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.82000	120.51118	2.84000	120.32259				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.08122	0.00000	101.06074				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.35000	120.73311	2.37000	120.54494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		101.29235		0.00000	101.27004			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.51188		0.00000	101.49164			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.04572		0.00000	101.02481			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.77000		95.62896		2.77000	95.61291			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.81029		104.97509	14.77282			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.73423		101.07593	18.68840			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.39540		100.44759	11.36768			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.24385		0.00000	100.22639			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.24239		100.76967	17.20034			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.44000		104.54287		2.44000	104.52630			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		99.93730		0.00000	99.92164			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500		103.76881		2.52500	103.75209			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.37021		0.00000	98.36911			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500		103.46982		2.55500	103.45306			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.60888		0.00000	100.58519			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.60000		328.55322		2.60000	328.49975			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.04641		0.00000	100.03094			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.95354		0.00000	100.93190			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.89872		0.00000	100.87830			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.85582		0.00000	100.83637			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.57125		0.00000	100.54977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000	100.50010		0.00000	100.48103			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.89165		0.00000	100.86485			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.49242		0.00000	101.47177			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.36500	101.45466		6.44000	101.40521			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.02000	101.89104		7.09500	101.80210			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.07000	100.10225		8.14500	99.91606			0.00	0	40,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.61500	99.93325		8.67500	99.73415			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.77000	110.51229		8.84500	110.22632			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.26500	102.11825		9.33000	101.81453			0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.46500	96.46444		9.53000	100.50477			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.95000	87.73918		10.00500	87.42350			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.04000	107.72212		10.09000	107.35989			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.35000	98.67207		10.40000	98.31362			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.66500	91.83570		10.71000	91.48556			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.54500	80.45342		10.59000	80.10829			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.12410		0.00000	100.01141			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.12883		0.00000	100.01552			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.13072		0.00000	100.01716			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.13538		0.00000	100.02120			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.14287		0.00000	100.02770			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.14849		0.00000	100.03257			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.17276		0.00000	100.05363			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.57857		0.00000	100.56125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.60993		0.00000	100.59171			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.63830		0.00000	100.61926			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.64498		0.00000	100.62575			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.66391		0.00000	100.64414			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.69235		0.00000	100.67175			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.71604		0.00000	100.69476			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.82015		0.00000	100.79588			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.74679		0.00000	101.72650			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.44067		0.00000	101.42037			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.83500	103.44184		9.89500	103.26093			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.83233		0.00000	100.81747			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	98.65557		0.00000	98.63917			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.51079		0.00000	99.49596			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	100.97737		0.00000	100.95860			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.00136		0.00000	100.98217			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.04775		0.00000	101.02776			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.10529		0.00000	101.08430			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.18515		0.00000	101.16278			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.34310		0.00000	100.32184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	101.52983		0.00000	101.51046			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.28075		0.00000	101.26088			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.20238		0.00000	101.18119			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.39274		0.00000	101.37444			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.31967		0.00000	100.29849			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.70449		0.00000	100.68291			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000		534,950,000,000,000.00	5,349,500,000	5,349,500,000.00	
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98240			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.54191		0.00000	100.52339			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.01625		0.00000	100.03968			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.31962		0.00000	101.29524			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.15908		0.00000	101.13880			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.27959		0.00000	100.25834			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.01746		0.00000	100.99759			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.03016		0.00000	101.01005			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.92830		0.00000	100.91333			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.84511		0.00000	100.82885			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.21493		0.00000	101.19380			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.42135	96.94361		8.49480	96.77853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.27794		0.00000	101.25585			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.77378		104.41639		8.84716	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.35895		0.00000	101.33561			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.22366		104.41639		9.29696	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.45792		0.00000	101.43306			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.31093		0.00000	101.28986			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.46492		0.00000	101.44243			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.52291		0.00000	101.49959			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.79800		0.00000	100.77620			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.01847		9.89000	100.99154			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.78500		106.07948		8.85000	105.73441			0.00	0	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.17000		268.06649		2.17000	268.02598			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.15000		268.48211		2.15000	268.44169			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69500		97.46093		9.73500	97.09480			0.00	0	3,226,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61500		98.09763		9.65500	97.72261			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.32433		100.00000	51.20000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.65785		100.00000	10.63146			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		65.42064		100.00000	65.25864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.11442	100.00000	31.03737				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.24758	100.00000	17.20487				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.37779	100.00000	9.35431				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91500		110.06371	1.91500	110.04781				3,651,905,000.00	1,907,000	87,739,895,000.00
I2038	On 31/01/2038	Spot Bond	2.17000		110.81672	2.17000	110.79994				4,796,134,000.00	2,210,200	27,180,000,000.00
I2046	On 31/03/2046	Spot Bond	2.29000		107.41580	2.29000	107.39921				2,325,037,000.00	1,015,300	83,902,137,500.00
I2050	On 31/12/2050	Spot Bond	2.27500		115.44777	2.27500	115.42996				4,548,180,000.00	1,999,200	15,704,763,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		92.50000	0.00000	92.75000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.95000		102.58961	8.02500	102.49855				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.10996	0.00000	101.08949				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.30700	0.00000	100.28828				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.45000		102.18911	8.52500	102.03101				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.18500		102.94586	9.24500	102.72185				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.04000		103.65917	8.11500	103.63096				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.09851	0.00000	101.07890				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.68702	0.00000	100.66768				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000		113.58796	4.85000	113.54953				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.27000		100.83171	8.34500	100.64886				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.95323	0.00000	100.93452				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.00975	0.00000	100.98994				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000		124.09907	1.70000	123.98010				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.42000		123.93134	2.44000	123.73807				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.39955	0.00000	100.38292				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.30023	0.00000	101.28106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.85500	99.56001		8.91500	99.33768			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.71302		0.00000	100.69345			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.91885		0.00000	101.89657			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.70667		0.00000	100.68745			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.38000	96.90556		9.45500	96.60882			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.87500	90.01156		9.94000	89.72618			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.52427		0.00000	100.50443			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.93500	94.57990		8.99500	94.36505			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.92500	97.48923		9.99000	97.16983			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.00105		0.00000	100.98260			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.03103		0.00000	101.01203			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.21000	99.07317		8.28500	98.89575			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.16000	97.51558		9.23500	97.23357			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.14312		0.00000	101.12205			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.75807		0.00000	100.73944			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.50500	101.01042		8.56500	100.83641			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.12000	101.29892		9.19500	100.98270			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.13000	101.82540		10.18500	101.45774			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		100.00000	1.14154		100.00000	1.13872			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00360		100.00000	0.00360			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.04620		0.00000	101.02714			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.09864		0.00000	101.07875			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.48500	98.05661		9.55000	97.73048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.18065		5.00000	102.16678			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.18065		5.00000	102.16678			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.75315		5.00000	100.73941			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.18065		5.00000	102.16678			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.14001		4.00000	100.12923			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.59056		0.00000	100.56531			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.55085		0.00000	100.52617			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.89791		0.00000	99.87242			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	81.16500		100.00000	99.17355			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.04479		9.20000	112.01710			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.91766		0.00000	99.89703			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.91766		0.00000	99.89703			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.84970		0.00000	100.82654			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.52672		100.00000	7.50848			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.02363		0.00000	101.00507			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.88567		0.00000	100.86757			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.75903		0.00000	100.74096			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.95000	99.33751		10.02500	99.24403			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.50669		0.00000	100.48872			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.08610		0.00000	102.07041			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.28514		0.00000	100.26832			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.47573		0.00000	100.44946			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.06228		100.00000	6.04710			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN246U	On 12/06/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		82.41516	100.00000	100.00000				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		95.86417	100.00000	95.11524				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		90.87313	100.00000	90.20000				0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000		97.18173	5.80000	97.18173				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.87304	5.80000	99.80968				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000		99.76221	5.80000	99.69899				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.80000		99.65163	5.80000	99.58855				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.53342	5.90000	99.46941				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.42145	5.90000	99.35758				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.30973	5.90000	99.24600				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.19826	5.90000	99.13468				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		99.07171	6.00000	99.00722				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000		98.95890	6.00000	98.89455				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000		98.72363	6.00000	98.66998				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.90610	0.00000	99.88266				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.55999		100.41475	11.62600	100.31243				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.55999		99.28920	11.62600	99.18802				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.02106	0.00000	100.04281				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.47681	0.00000	100.44757				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.02005	0.00000	100.04227				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.12307	6.50000	103.10495				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.15938	0.00000	100.13659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	99.92832	0.00000	99.91037				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.39659	0.00000	97.40822				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.24805	0.00000	100.22892				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.12519	0.00000	101.10809				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.21134	0.00000	101.19282				0.00	0	1,400,000,000.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.76233	0.00000	100.74500				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.06550	0.00000	100.04366				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.45872	0.00000	100.43859				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.98493	0.00000	101.96918				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.90726	0.00000	101.89123				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.11767	0.00000	100.10085				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.11674	0.00000	100.10005				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.27723	0.00000	100.26088				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.05509	0.00000	101.03833				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.85869	0.00000	100.84147				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.73827	0.00000	100.72110				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.63173	0.00000	100.61389				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.62420	0.00000	100.60656				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.43816	0.00000	100.42142				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.16233	0.00000	100.14610				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	99.89463	0.00000	99.86832				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.44966	0.00000	100.43191				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.32703	0.00000	99.31138				0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP268U	On 23/04/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.30871	0.00000	101.28906				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.33854	0.00000	101.31848				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.35848	0.00000	101.33814				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.96000		103.56229	9.03500	103.34171				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.66500		99.95802	7.74000	99.93643				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.33108	0.00000	100.31163				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.33500		101.27760	9.39500	101.07491				0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.79251	0.00000	99.77342				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.44035	0.00000	101.42005				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.70570	0.00000	100.68031				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.02270	0.00000	100.04404				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.13000		104.34570	9.20500	104.23273				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.08407	0.00000	101.96502				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.48611	0.00000	100.46173				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		114.86110	3.53000	114.68029				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000		127.91361	3.95000	127.88810				790,000,000,000.00	200,000,000	100,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.87087	0.00000	99.84934				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.53180	0.00000	101.50937				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.52438	0.00000	101.50098				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.33995	0.00000	100.31603				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		99.99973	0.00000	99.97853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.91500	90.88245		3.91500	90.86438			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91500	97.42780		3.91500	97.40841			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.38207		0.00000	100.35696			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.96784		0.00000	100.94358			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.28514		0.00000	100.26832			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.45000	109.57196		12.52500	109.29439			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.41978		0.00000	101.39363			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	127.91361		3.95000	127.88810			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	98.36065		100.00000	97.56097			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	89.53676		100.00000	88.88321			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.48299		0.00000	100.46400			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.10014		0.00000	101.08216			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.64015		0.00000	100.62287			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	99.95235		5.80000	99.88889			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.84135		5.80000	99.77803			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.73059		5.80000	99.66741			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.80000	99.62008		5.80000	99.55704			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.50140		5.90000	99.43743			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.27786		5.90000	99.21417			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.16646		5.90000	99.10291			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.92671		6.00000	98.86241			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000	98.69133		6.00000	98.63799			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.90465		0.00000	100.88304			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.02031		0.00000	101.00024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005		On 27/07/2015	Spot Bond	0.00000	101.06540		0.00000	101.04519			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.48749		0.00000	101.46902			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	99.85703		0.00000	99.83905			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.88271		0.00000	100.86492			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.85969		0.00000	100.84258			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.76757		0.00000	100.75007			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.87885		0.00000	100.86113			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.63556		0.00000	100.61661			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.65108		0.00000	100.62921			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.52255		0.00000	100.50181			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	101.33864		0.00000	101.31858			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	101.34861		0.00000	101.32842			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.36856		0.00000	101.34808			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.27881		0.00000	101.25958			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	101.20593		0.00000	101.18494			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	101.02025		0.00000	101.00019			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.16133		0.00000	100.13959			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.72730		0.00000	100.70754			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.51738		0.00000	100.49851			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.51188		0.00000	100.49321			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	60.34413		100.00000	60.19303			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	101.15750		0.00000	101.13662			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.62530		100.00000	63.46775			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.50683		0.00000	101.48655			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.83767		100.00000	22.78048			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.39300		0.00000	101.37153			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	56.74321		100.00000	56.60112			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	58.01934		100.00000	57.87405			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.47099		100.00000	62.31630			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	59.60501		100.00000	59.49192			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.88560		100.00000	61.73063			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.88368		100.00000	55.74830			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	58.19189		100.00000	58.00410			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.58029		0.00000	100.55777			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.27888		0.00000	101.25394			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.95000	140.83479		9.00000	140.31603			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.36178		0.00000	100.34444			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.18130		0.00000	100.16322			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.53071		0.00000	100.50993			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.39037		0.00000	100.37019			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.09532		0.00000	101.07514			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.43500	95.86073		9.49500	95.67119			0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.58500	93.49298		9.64500	93.28057			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.02500	97.03288		10.09000	96.71347			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.41079		0.00000	100.38011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.95000	102.64084		11.02500	102.49636			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.44809		0.00000	100.41472			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.68750		0.00000	100.66738			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.73439		0.00000	100.71291			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.79057		0.00000	100.76745			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.91771		0.00000	100.90087			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.17049		0.00000	101.15350			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.91240		0.00000	99.89780			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.60600		0.00000	99.59141			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.22660		0.00000	99.21081			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.31918		0.00000	100.30322			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.86897		0.00000	98.85304			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.14943		100.00000	61.03342			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	56.74321		100.00000	56.60112			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.45218		0.00000	100.44555			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	53.09706		100.00000	52.96843			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.69652		0.00000	99.68207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	0.00000	101.40382		0.00000	101.38653			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.59358		0.00000	100.57545			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.54215		0.00000	101.52478			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.19424		0.00000	101.17525			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.29539		0.00000	100.27816			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.97032		0.00000	100.95114			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98420			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.31556		0.00000	100.29855			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.29113		0.00000	100.27286			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.62606		0.00000	100.60650			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.73442		0.00000	100.71719			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.79298		0.00000	100.77441			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	99.25839		100.00000	98.99787			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	78.85714		100.00000	78.63248			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	60.66799		100.00000	60.51607			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	51.82470		100.00000	51.69915			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.30000	102.96121		9.37500	102.64069			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.30021		0.00000	100.27747			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.27954		0.00000	100.25829			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.76175		0.00000	101.74298			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.79023		0.00000	99.77121			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.78874		0.00000	99.76957			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.78123		0.00000	99.76139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.35007		0.00000	101.32988			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.42386		0.00000	101.40272			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.67000		99.61433		8.73000	99.45779			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.37000		101.95005		9.44500	101.64107			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.16000		101.41594		10.22500	101.04672			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.98000		104.13950		7.05500	104.06703			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.12975		0.00000	100.01631			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.13446		0.00000	100.02040			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.22500		100.29662		10.29000	99.99909			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.95000		101.02000		8.02500	100.89594			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.53879		0.00000	100.51762			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.59500		100.62526		9.65500	100.44037			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.19832		0.00000	100.17702			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	10.03500		100.41513		10.10000	100.06818			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.95153		100.00000	8.92984			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.51685		0.00000	100.49650			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.29500		100.51933		9.35500	100.33445			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.46500		103.12234		6.54000	103.08177			0.00	0	5,000,000,000.00
MTN03	On 13/07/2015	Spot Bond	8.05000		103.45022		8.12500	103.33559			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.23500		104.51119		9.29500	104.31508			0.00	0	20,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.52910		100.89771	6.51262			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.61560		100.61875	6.59895			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.75564		0.00000	100.73660			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.76786		0.00000	100.74852			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.77895		0.00000	100.75934			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.78434		0.00000	100.76459			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.85131		0.00000	100.82992			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.92913		0.00000	100.90584			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41869	100.00000	0.41764				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41869	100.00000	0.41764				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.48000	95.80922	9.53500	95.48039				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.90000	99.07840	7.97500	98.90222				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.11623	0.00000	101.09825				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.74500	98.92982	9.81000	98.59872				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.29647	0.00000	101.27962				0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.48500	99.67225	9.55000	99.32247				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.72719	0.00000	100.70834				0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.83000	99.57989	9.88500	99.21137				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.07099	0.00000	102.05073				0.00	0	22,270,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.84541	0.00000	100.82664				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.75178	0.00000	101.73083				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.94194	0.00000	100.92403				0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.65403	0.00000	100.63538				0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.14194	0.00000	100.12418				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		7.65000	104.29228		7.72500	104.16581			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.49258		0.00000	100.46970			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.20000	109.77155		9.27500	109.41097			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond		11.12500	32.72633		11.17500	32.56136			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.05000	105.84746		8.12500	105.74836			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.23291		0.00000	101.21151			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.30474		0.00000	101.28222			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.89500	100.45878		7.89500	100.45879			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.40000	101.82520		8.47500	101.66605			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.01026		0.00000	100.03579			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	100.62851		0.00000	100.60651			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	99.91651		0.00000	99.89561			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.56168		0.00000	101.54081			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.39321		0.00000	101.37174			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.49071		0.00000	100.46890			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	88.67244		0.00000	88.63548			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.46463		0.00000	100.44390			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	101.07863	0.00000	101.05838				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.18311	0.00000	101.16107				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.04349	0.00000	101.02302				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.48806	0.00000	101.46592				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.86650	0.00000	84.82828				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.28326	0.00000	100.26549				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.78715	0.00000	100.76580				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.14052	0.00000	100.02566				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.13302	0.00000	100.01915				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.47128	0.00000	101.45091				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.12840	0.00000	100.01514				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.12568	0.00000	100.10771				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.12559	0.00000	100.10763				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.03247	0.00000	101.01344				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.14553	0.00000	100.12472				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.29500	102.38573	10.34500	102.04622				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.14461	0.00000	100.12392				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.33000	101.14929	10.38000	100.80434				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.14553	0.00000	100.12472				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.13032	0.00000	100.11169				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.42934	0.00000	100.41060				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.90000	102.49853	8.97500	102.37114				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.68339	0.00000	103.65843				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.59161	0.00000	100.56913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		99.82292		0.00000	99.80660			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.68500		113.35068		12.74500	113.09534			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.87465		0.00000	110.83188			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		101.71531		0.00000	101.70026			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.57748		0.00000	100.55113			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.41000		161.22641		2.41000	161.20099			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.27500		101.93063		9.34000	101.59877			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.29659		0.00000	100.27775			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.28627		0.00000	100.26939			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.90500		103.38128		9.97000	103.05186			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.58808		0.00000	100.56825			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.64548		0.00000	100.62767			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.55958		0.00000	100.54068			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.55445		0.00000	100.53571			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.57551		0.00000	100.55610			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.10500		103.89922		10.17000	103.50578			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.59661		0.00000	100.57652			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.57558		0.00000	100.55616			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.58813		0.00000	100.56830			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.30500		103.39061		10.37000	103.06345			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.63026		0.00000	100.60908			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.60503		0.00000	100.58466			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.59654		0.00000	100.57644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.75588	0.00000	100.73060				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.70479	0.00000	100.68118				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.61335	0.00000	100.59271				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.40000	104.90189	7.47500	104.87329				0.00	0	3,000,000,000.00
NRA018	On 30/11/2018	Spot Bond	9.04000	115.93590	9.11500	115.60581				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.41500	121.40730	9.48000	120.95921				0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.30500	165.43435	2.30500	165.40873				0.00	0	8,600,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.63000	124.27029	9.68000	123.79270				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.19316	0.00000	101.17236				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.16076	0.00000	101.14046				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.24445	0.00000	101.22307				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.06102	0.00000	101.04147				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.75574	0.00000	101.73728				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.01329	0.00000	100.03781				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.52950	0.00000	100.50951				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.54843	0.00000	100.52777				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.60241	0.00000	100.57952				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.76719	0.00000	100.73812				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.52745	100.00000	16.48607				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.41658	100.00000	30.34127				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.18000	106.25299	7.25500	106.11976				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.40629	100.00000	15.36771				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000	0.00000	97.12000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	44.89851	100.00000	46.87462				0.00	0	0.00

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	100.75675		0.00000	100.73769			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.99853		0.00000	100.98029			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.47146		0.00000	100.45345			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.39944		0.00000	100.38145			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		0.00000	100.68859		0.00000	100.67258			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond		0.00000	100.56048		0.00000	100.54447			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.55427		0.00000	100.53670			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.28489		0.00000	100.26533			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.33181		0.00000	100.31280			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.17885		0.00000	100.16094			0.00	200,000,000	100,000,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.17592		0.00000	100.15829			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.19679		0.00000	100.17566			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.18550		0.00000	100.16691			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.17937		0.00000	100.16141			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.20702		0.00000	100.18486			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.19346		0.00000	100.17408			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.18576		0.00000	100.16715			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.21831		0.00000	100.19502			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.20273		0.00000	100.18243			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.19319		0.00000	100.17384			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.97671		0.00000	100.95802			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	101.00884		0.00000	100.98959			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	101.02329		0.00000	101.00380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.05541		0.00000	101.03537			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.19345		0.00000	101.17104			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.22554		0.00000	101.20258			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.17338		0.00000	101.15177			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.95000		103.36474		7.02500	103.31013			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.83500		96.87963		6.91000	96.82871			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.37000		38.20032		8.42000	37.97719			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.95000		109.42325		7.02500	109.29347		5,062,000,261,985,000.00	67,194,282,300	10,512,735,600.00	
R158	On 15/09/2015	Spot Bond	6.95000		109.42325		7.02500	109.29347			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.85000		90.58937		6.92500	90.47631			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.95000		115.05331		7.02500	114.84909			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.78000		84.83041		6.85500	84.66323			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.55000		117.69698		8.60000	117.24782		6,603,807,539,340,000.00	72,375,150,800	42,932,899,900.00	
R187P	On 21/12/2026	Spot Bond	8.29000		35.53896		8.34000	35.31441			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.21000		33.11397		8.26000	32.88894			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.90000		273.74371		1.90000	273.70437		25,996,707,440,000.00	13,682,477,600	25,840,370,800.00	
R201	On 21/12/2014	Spot Bond	6.46500		103.90790		6.54000	103.83555		41,376,000,000,000.00	6,400,000,000	79,307,000,000.00	
R202	On 07/12/2033	Spot Bond	2.12000		212.61231		2.12000	212.58044		210,646,335,056,000.00	99,361,478,800	80,899,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.43000		96.35205		8.48500	96.00005		787,517,847,939,000.00	93,418,487,300	105,116,687,700.00	
R203	On 15/09/2017	Spot Bond	7.73500		101.80475		7.79500	101.60263		4,881,271,172,596,000.00	31,062,853,600	99,350,600,000.00	
R2030	On 31/01/2030	Spot Bond	8.98500		92.95688		9.03000	92.58142		1,640,764,785,735,000.00	82,611,551,000	90,340,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.10500		95.49568		9.14500	95.10913		163,548,617,130,000.00	17,962,506,000	104,115,000,000.00	
R204	On 21/12/2018	Spot Bond	7.95000		102.28463		8.02500	101.97131		2,397,913,157,175,000.00	01,624,296,500	98,659,887,600.00	
R2048	On 28/02/2048	Spot Bond	9.20000		95.96971		9.24000	95.55071		794,159,433,920,000.00	86,321,677,600	61,891,772,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		8.22500	96.97553		8.29000	96.66706			5,180,530,025,230,000.00	29,851,674,800	10,305,162,200.00
R208	On 31/03/2021	Spot Bond		8.33500	91.63827		8.40000	91.29612			7,478,563,264,403,500.00	97,248,142,100	76,482,982,900.00
R209	On 31/03/2036	Spot Bond		9.04500	73.44061		9.08500	73.12459			1,477,861,054,861,500.00	63,389,834,700	15,639,371,900.00
R210	On 31/03/2028	Spot Bond		2.05000	159.44434		2.05000	159.42075			2,620,139,850,000.00	1,278,117,000	27,445,035,800.00
R211	On 31/01/2017	Spot Bond		0.97000	126.50292		1.00000	126.38366			720,919,132,000.00	743,215,600	25,046,938,500.00
R212	On 31/01/2022	Spot Bond		1.85000	128.99757		1.87000	128.79742			17,766,543,635,000.00	9,603,537,100	87,388,722,200.00
R213	On 28/02/2031	Spot Bond		8.94500	83.70385		8.99000	83.34467			996,962,551,799,500.00	11,454,729,100	81,436,590,800.00
R214	On 28/02/2041	Spot Bond		9.12000	74.34240		9.16500	73.97575			2,035,397,225,136,000.00	23,179,520,300	109,471,944,400.00
R226C	On 15/09/2014	Spot Bond		6.43500	97.05686		6.51000	97.00680			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.01000	93.55200		7.08500	93.46877			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.85000	90.58937		6.92500	90.47631			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.77000	87.72285		6.84500	87.58175			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.78000	84.83041		6.85500	84.66323			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.52000	98.48702		6.59500	98.45237			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.47000	95.42000		6.54500	95.35211			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.92000	91.93368		6.99500	91.83400			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.79000	89.05329		6.86500	88.92473			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.77000	86.16647		6.84500	86.01091			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.83000	83.21300		6.90500	83.03258			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.71000	78.28402		7.77000	78.12145			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.76000	75.24274		7.82000	75.06474			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.95500	71.85892		8.03000	71.62423			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.93500	69.17306		8.01000	68.92230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.91500	66.60041		7.99000	66.33505			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.90500	64.10040		7.98000	63.82198			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.18500	60.63670		8.25000	60.38765			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.16500	58.32816		8.23000	58.07047			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.25500	55.69083		8.32000	55.42746			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.22500	53.60265		8.29000	53.33252			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.19500	51.60766		8.26000	51.33156			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.16500	49.70126		8.23000	49.41993			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.12500	47.92161		8.19000	47.63547			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.08500	46.22348		8.15000	45.93313			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.49000	42.69369		8.54000	42.47486			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.45000	41.12423		8.50000	40.90364			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.41000	39.62770		8.46000	39.40568			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.37000	38.20032		8.42000	37.97719			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.33000	36.83853		8.38000	36.61456			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.29000	35.53896		8.34000	35.31441			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.25000	34.29844		8.30000	34.07355			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.21000	33.11397		8.26000	32.88894			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.71660		0.00000	101.69051			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.68558		0.00000	100.66169			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.74721		0.00000	101.72147			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.55168		0.00000	101.52707			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.01217		100.00000	13.97708			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.41106		100.00000	6.39519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		17.44044	100.00000	17.39819				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.40710	0.00000	100.38650				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		99.92626	0.00000	99.90777				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.32400	0.00000	100.30255				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.65134	0.00000	100.67713				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000		100.66330	0.00000	100.64712				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.73092	0.00000	100.71310				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.05200	100.00000	54.57510				0.00	80,200,000,000	58,200,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000		101.19683	0.00000	101.17598				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.68306	0.00000	100.66274				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.42577	0.00000	101.40451				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.01183	0.00000	100.99120				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.34019	0.00000	100.31908				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		101.33703	0.00000	101.31924				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.16939	0.00000	101.14867				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		102.12909	0.00000	102.11308				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.52491	0.00000	100.50436				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.40598	0.00000	100.38419				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.46410	0.00000	100.44334				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		101.36861	0.00000	101.33966				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		99.87714	0.00000	99.84647				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000	101.77249		0.00000	101.73948			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.58804		0.00000	101.55850			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.58804		0.00000	101.55850			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.99924		0.00000	99.97123			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.99912		0.00000	99.96776			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.47681		0.00000	100.44757			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.96057		12.35000	103.92616			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.39994		0.00000	100.37532			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.86159		100.00000	13.82688			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.37417		0.00000	100.35100			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.81447		0.00000	100.79255			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.46458		0.00000	101.44250			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.30230		0.00000	101.27952			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.70970		0.00000	100.68498			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.40593		100.00000	2.40004			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.44853		100.00000	10.42266			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.07233		100.00000	24.01205			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.03964		100.00000	14.02243			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.25098		100.00000	19.20279			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.28252		0.00000	105.23966			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.39665		0.00000	102.35321			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.63500	105.97541		9.70000	105.61722			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.68000	101.71368		9.73500	101.34907			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09500	104.11774		10.14000	103.74638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		97.24629	0.00000	97.32961				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.20000		109.80259	8.27500	109.59518				410,000,000,000.00	50,000,000	1,650,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.66612	0.00000	100.64357				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.78500		102.67298	9.84500	102.46459				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.21654	0.00000	101.19487				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.21581	0.00000	100.19279				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.21379	0.00000	101.19190				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.25408	0.00000	101.23191				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.22901	0.00000	101.20725				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.05000		104.96873	8.12500	104.86297				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.55000		100.08984	9.62500	99.82365				0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.57000		130.19403	2.60000	130.17143				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.41000		107.32314	8.48500	107.19257				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.27000		107.52206	8.34500	107.39157				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.20000		107.62172	8.27500	107.49126				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.13500		97.68302	9.19500	97.48722				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.34500		107.41543	8.42000	107.28490				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.31000		107.46517	8.38500	107.33466				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.19547	0.00000	100.17447				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.33416	0.00000	100.32075				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.02611	0.00000	100.04620				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.86270	0.00000	99.84302				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.78500		100.45745	8.84500	100.25678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	101.43877	0.00000	101.41982				0.00	130,000,000	130,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.01209	0.00000	100.03691				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.10536	0.00000	104.12133				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.48500	106.18142	9.55000	105.81211				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.20000	102.60901	10.25000	102.24038				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.81994	0.00000	100.79771				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.23519	0.00000	101.21719				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.87460	0.00000	100.85411				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.35462	0.00000	103.32949				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.05000	102.26315	9.12500	101.93594				0.00	0	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.32653	100.00000	9.30566				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.03000	101.57894	10.08500	101.21037				0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.25000	95.17093	9.30000	94.80627				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.03500	95.56027	10.10000	95.21060				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.13000	109.19246	8.20500	109.00818				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.43000	262.73347	2.43000	262.69192				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.09907	1.70000	123.98010				0.00	0	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.02000	0.00000	103.50000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.24000	122.18211		2.27000	122.06338			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	103.12307		6.50000	103.10495			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.19721		0.00000	100.17365			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	99.92306		0.00000	99.90377			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.54552		0.00000	101.52373			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.76500	99.31382		9.82500	99.12649			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.26513		0.00000	101.24119			0.00	0	6,220,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.40935		0.00000	101.38947			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.05917		0.00000	100.03944			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00701		0.00000	100.03366			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.88326		0.00000	100.86575			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.40133	100.00000		9.37779			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.30367		0.00000	100.28219			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.25000	104.00815		8.32500	103.82208			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.55000	97.95322		9.62500	97.66918			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.08500	97.82663		9.14500	97.63061			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.69944		0.00000	100.68017			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.65857		0.00000	100.63836			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.77689		0.00000	100.75730			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.66324		0.00000	100.64289			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	101.12826		0.00000	101.10747			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.83500	103.92276		8.89500	103.77631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000		101.42098		0.00000	101.40100			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.55925		0.00000	101.54014			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.27061		0.00000	101.25051			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.88500		95.40886		10.08000	94.56025			0.00	0	2,970,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.50043		0.00000	100.47821			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.02013		0.00000	99.99976			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.11885		0.00000	101.09791			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.94300		84.07828		10.00800	83.76679			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.00500		83.80258		10.07000	83.49221			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.71000		103.01785		7.78500	102.94305			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.48500		91.59972		9.55000	91.30908			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.18891		0.00000	100.16638			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.91500		98.31685		8.97500	98.12008			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.66500		102.38178		2.66500	102.36489			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.90000		98.67068		8.97500	98.36851			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.75827		0.00000	100.74033			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.74282		0.00000	100.71661			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.58406		0.00000	100.56288			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.97000		106.51370		10.02000	106.12011			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.44249		0.00000	100.42269			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.78989		0.00000	99.76955			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.17936		0.00000	100.15792			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.17500		75.11500		10.22000	74.80582			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.47357		0.00000	100.45261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN023	On 16/01/2019	Spot Bond	0.00000	101.12726		0.00000	101.10923			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.21184		0.00000	101.19046			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.60081		0.00000	99.58603			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.49694		0.00000	99.48215			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.49710		0.00000	99.48231			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.37551		0.00000	99.35949			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.24920		0.00000	99.23322			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.23320		0.00000	99.21722			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.20054		0.00000	99.18455			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.20166		0.00000	99.18569			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.13619		0.00000	99.12019			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.10285		0.00000	99.08683			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.01377		0.00000	98.99760			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.88818		0.00000	99.87220			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.82369		0.00000	99.80766			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.75976		0.00000	99.74374			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.79228		0.00000	98.77617			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.66591		0.00000	98.64964			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.64822		0.00000	98.63193			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.67817		0.00000	99.66208			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.41000	107.01673		7.48500	106.88475			0.00	0	280,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond			9.15000	98.84933		9.20000	98.47704			0.00	0	0.00
T018	On 15/07/2014	Spot Bond			100.00000	80.97237		100.00000	80.80225			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond			100.00000	62.83818		100.00000	62.68257			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond			100.00000	27.87368		100.00000	27.80388			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond			0.00000	101.07085		0.00000	101.05193			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond			0.00000	100.93251		0.00000	100.91429			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond			0.00000	100.60818		0.00000	100.59131			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond			0.00000	100.44504		0.00000	100.42512			0.00	200,000,000	100,000,000.00
TFS119	On 25/04/2014	Spot Bond			0.00000	99.58171		0.00000	99.56728			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond			0.00000	98.70429		0.00000	98.70121			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond			0.00000	100.55348		0.00000	100.53676			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond			0.00000	100.12510		0.00000	100.10561			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond			0.00000	100.13170		0.00000	100.11126			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond			0.00000	98.67904		0.00000	98.66312			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond			0.00000	100.92818		0.00000	100.91004			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond			8.20000	102.42014		8.27500	102.23940			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond			0.00000	101.14750		0.00000	101.12800			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond			0.00000	101.18332		0.00000	101.16326			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond			7.83000	101.45323		7.83000	101.43170			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond			0.00000	101.12780		0.00000	101.10860			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond			0.00000	101.17258		0.00000	101.15268			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond			0.00000	101.12820		0.00000	101.10726			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond			0.00000	101.12780		0.00000	101.10860			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond			0.00000	101.17258		0.00000	101.15268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.33023		7.16000	101.31054			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.26029		0.00000	101.23903			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.25313		0.00000	101.23199			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.42481		0.00000	101.40100			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.40157		0.00000	101.37812			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.10208		0.00000	102.06764			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.02207		0.00000	101.98889			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.12602		0.00000	101.10684			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.18332		0.00000	101.16326			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.57010		8.73000	101.54613			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.12064		0.00000	101.10155			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.17258		0.00000	101.15268			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.42000	97.22575		9.49500	96.94693			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.26387		0.00000	101.24255			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.24418		0.00000	101.22317			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.42123		0.00000	101.39748			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.41409		0.00000	101.39043			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.97760		0.00000	101.94511			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.98471		0.00000	101.95212			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.18797		0.00000	101.16725			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.84028		101.06155	6.82318			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.12064		0.00000	101.10155			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	109.90746		0.00000	109.88805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.28176		0.00000	101.26017			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.35330		0.00000	101.33060			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.10919		0.00000	102.07463			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.57642		0.00000	101.55669			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.16095		0.00000	101.14065			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.17896		0.00000	101.15839			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.16095		0.00000	101.14065			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.17896		0.00000	101.15839			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.18797		0.00000	101.16725			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.15014		0.00000	101.13000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.17896		0.00000	101.15839			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.27801		0.00000	101.25592			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.27801		0.00000	101.25592			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.27801		0.00000	101.25592			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.42203		0.00000	101.39773			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.45802		0.00000	101.43318			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.41303		0.00000	101.38887			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.13207		0.00000	102.09685			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.17695		0.00000	102.14104			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.15900		0.00000	102.12337			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.70000	108.11474		8.77500	108.01083			0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40000	89.66269		8.46500	89.37065			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.64500	105.23160		8.70500	105.02116			864,500,000,000.00	100,000,000	6,360,400,000.00
TN20	On 17/09/2020	Spot Bond	9.53500	104.86160		9.60000	104.51787			964,539,623,000.00	101,157,800	16,009,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.61000	111.54352		9.66500	111.15833			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.75000	99.22887		9.75000	99.20278			0.00	0	15,276,100,000.00
TN27	On 14/11/2027	Spot Bond	9.69500	97.30498		9.74500	96.92250			11,224,871,000.00	1,157,800	6,726,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.95203		0.00000	100.93436			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.59229		0.00000	100.57233			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.81689		0.00000	100.79793			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.73759		0.00000	100.71755			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.75726		0.00000	100.73670			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.75924		0.00000	100.73862			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.85605		0.00000	100.83287			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.05674		0.00000	101.02825			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	99.76932		0.00000	101.28790			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.80136		0.00000	101.38145			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.79693		0.00000	101.41386			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298		10.00000	99.86623			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564		9.75000	99.86957			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725		100.00000	9.87172			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.69139		0.00000	99.67670			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.57639		0.00000	99.56178			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.26331		0.00000	99.24827			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.07796		0.00000	99.06332			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.88135		0.00000	99.86652			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.00778		0.00000	96.99195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond	0.00000	99.46742		0.00000	99.45263			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.30465		0.00000	96.28865			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.12835		0.00000	96.11255			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.83077		0.00000	98.81558			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.15449		0.00000	98.13898			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.02791		0.00000	95.01139			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.72023		0.00000	97.70309			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.96251		0.00000	93.94335			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.51164		0.00000	97.49471			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.81996		0.00000	93.80517			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.60552		0.00000	93.58688			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.00749		0.00000	96.99039			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.45769		0.00000	93.43936			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.83433		100.00000	12.80220			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	97.20347		100.00000	96.95230			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.09300		0.00000	101.07803			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.06305		0.00000	101.04808			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.03311		0.00000	101.01814			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	97.82951		100.00000	97.57540			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.98819		0.00000	100.97322			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.95825		0.00000	100.94327			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.59656		0.00000	100.58044			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.60913		0.00000	100.59225			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.56815		0.00000	100.55192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC046	On 09/04/2014	Spot Bond	0.00000	100.24123	0.00000	100.22515				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.18245	0.00000	101.16532				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.67968	0.00000	100.66132				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.04067	0.00000	101.02559				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.60568	0.00000	100.58932				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.73500	105.49587	9.80000	105.13698				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.28947	0.00000	101.27023				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.32292	0.00000	101.30014				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	99.74818	0.00000	99.72507				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.07500	100.70182	10.13500	100.50324				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	99.98380	0.00000	99.96759				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98267				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	100.00000	63.84152	100.00000	100.00000				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.86215	0.00000	100.84257				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.89136	0.00000	100.87112				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.89266	0.00000	100.87238				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.98177	0.00000	99.96365				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.98130	0.00000	99.96263				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.31000	114.28676	7.38500	114.10560				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	233.09036	1.48000	232.78405				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.25000	104.87225	7.32500	104.76734				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.24000	105.02174	8.30000	104.83159				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.50500	104.97423	8.58000	104.63785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	8.85000	103.63826		8.91500	103.30838			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.87500	103.58937		8.94000	103.22411			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.90000	91.79257		6.97500	91.69124			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.49000	99.92893		6.56500	99.91015			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.50000	98.33636		6.57500	98.30008			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.83000	90.03397		6.90500	89.91521			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.48000	95.77573		6.55500	95.71161			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.90000	91.77537		6.97500	91.67388			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.89500	65.27799		7.97000	65.00508			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.74807		100.00000	33.68404			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.86327		100.00000	17.82938			0.00	0	0.00

Total for j-Bonds : 50,347,939,065,473,500.00 16,478,801,100 35 092 504 800.00

Grand Total: 50,347,939,516,809,100.00 16,478,840,969 135 096 268 980.00