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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 02/04/2014	Any day expiry		10.62210	10.62210		10.56770	10.56770		13.70	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry		10.61990	10.61990		10.57420	10.57420		12.34	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	25.76930	0.02577	20.72860	0.02073	25.769	14.48	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	4.35690	0.00436	3.00620	0.00301	4.357	18.00	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.64770	10.64770		10.60190	10.60190		12.58	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00070	0.00000	0.00060	0.00000	0.001	22.77	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	711.59340	0.71159	665.78020	0.66578	711.593	14.29	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	232.19060	0.23219	269.53730	0.26954	232.191	13.35	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	1.25040	0.00125	1.00820	0.00101	1.250	19.37	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.65430	10.65430		10.60840	10.60840		12.40	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	187.66930	0.18767	165.58400	0.16558	187.669	12.29	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.69960	10.69960		10.65340	10.65340		12.83	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.70130	10.70130		10.65510	10.65510		12.86	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.18470	0.00018	0.21840	0.00022	0.185	20.93	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	592.58420	0.59258	553.82700	0.55383	592.584	12.19	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.70300	10.70300		10.65680	10.65680		12.89	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	275.19680	0.27520	308.31800	0.30832	275.197	13.30	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	12.43220	0.01243	12.83710	0.01284	12.432	18.73	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 13/06/2014	Foreign Exchange Future		10.73060	10.73060	10.68420	10.68420		13.11	1,324,993,026.80	123,478	1,210,152.00
\$ / R	8.64	Put	Foreign Exchange Future	1.04890	0.00105		1.17720	0.00118	1.049	18.54	0.00	0	24,582.00
\$ / R	8.78	Put	Foreign Exchange Future	1.32730	0.00133		1.50860	0.00151	1.327	17.74	0.00	0	15,489.00
\$ / R	8.80	Put	Foreign Exchange Future	1.37340	0.00137		1.56370	0.00156	1.373	17.63	0.00	0	920.00
\$ / R	9.75	Put	Foreign Exchange Future	10.61770	0.01062		12.94180	0.01294	10.618	12.71	0.00	0	250.00
\$ / R	9.78	Put	Foreign Exchange Future	12.03510	0.01204		14.64240	0.01464	12.035	12.69	0.00	0	920.00
\$ / R	9.97	Put	Foreign Exchange Future	25.32720	0.02533		30.39660	0.03040	25.327	12.57	0.00	0	24,582.00
\$ / R	10.00	Put	Foreign Exchange Future	28.26830	0.02827		33.84420	0.03384	28.268	12.55	0.00	0	15,000.00
\$ / R	10.01	Put	Foreign Exchange Future	29.30980	0.02931		35.06180	0.03506	29.310	12.54	0.00	0	50.00
\$ / R	10.13	Put	Foreign Exchange Future	44.46120	0.04446		52.63420	0.05263	44.461	12.46	0.00	0	15,489.00
\$ / R	10.15	Put	Foreign Exchange Future	47.51210	0.04751		56.14460	0.05614	47.512	12.45	0.00	0	47,500.00
\$ / R	10.50	Put	Foreign Exchange Future	143.95870	0.14396		165.22880	0.16523	143.959	12.87	0.00	0	15,000.00
\$ / R	10.57	Put	Foreign Exchange Future	172.41150	0.17241		196.52030	0.19652	172.412	12.95	0.00	0	11,250.00
\$ / R	10.63	Put	Foreign Exchange Future	199.36820	0.19937		225.89790	0.22590	199.368	13.02	0.00	0	11,250.00
\$ / R	10.65	Put	Foreign Exchange Future	208.88020	0.20888		236.20590	0.23621	208.880	13.05	0.00	0	2,350.00
\$ / R	10.90	Put	Foreign Exchange Future	358.48700	0.35849		393.58350	0.39358	358.487	13.84	0.00	0	7,000.00
\$ / R	10.95	Call	Foreign Exchange Future	173.76410	0.17376		163.67700	0.16368	173.764	14.03	0.00	0	5,000.00
\$ / R	11.00	Call	Foreign Exchange Future	159.67370	0.15967		150.70790	0.15071	159.674	14.21	0.00	0	19,500.00
\$ / R	11.00	Put	Foreign Exchange Future	429.07370	0.42907		466.50790	0.46651	429.074	14.21	0.00	0	5,000.00
\$ / R	11.01	Call	Foreign Exchange Future	156.99570	0.15700		148.24430	0.14824	156.996	14.25	0.00	0	50.00
\$ / R	11.01	Put	Foreign Exchange Future	436.39570	0.43640		474.04430	0.47404	436.396	14.25	0.00	0	50.00
\$ / R	11.02	Call	Foreign Exchange Future	154.36310	0.15436		145.82060	0.14582	154.363	14.28	0.00	0	5,000.00
\$ / R	11.10	Call	Foreign Exchange Future	134.85590	0.13486		127.86830	0.12787	134.856	14.58	0.00	0	6,000.00
\$ / R	11.12	Call	Foreign Exchange Future	130.38660	0.13039		123.75360	0.12375	130.387	14.65	0.00	0	2,000.00
\$ / R	11.13	Call	Foreign Exchange Future	128.20980	0.12821		121.74990	0.12175	128.210	14.69	0.00	0	2,000.00
\$ / R	11.18	Call	Foreign Exchange Future	117.88100	0.11788		112.23500	0.11223	117.881	14.87	0.00	0	2,000.00
\$ / R	11.20	Call	Foreign Exchange Future	113.99650	0.11400		108.65500	0.10866	113.996	14.95	0.00	0	15,000.00
\$ / R	11.50	Call	Foreign Exchange Future	71.29290	0.07129		68.91150	0.06891	71.293	16.19	0.00	0	2,500.00
\$ / R	11.50	Put	Foreign Exchange Future	840.69290	0.84069		884.71150	0.88471	840.693	16.19	0.00	0	600.00
\$ / R	11.60	Call	Foreign Exchange Future	61.51390	0.06151		59.73460	0.05973	61.514	16.61	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	34.65720	0.03466		34.10830	0.03411	34.657	18.17	0.00	0	46,682.00
\$ / R	12.00	Put	Foreign Exchange Future	1,304.05720	1.30406		1,349.90830	1.34991	1,304.057	18.17	0.00	0	1,000.00
\$ / R	12.05	Call	Foreign Exchange Future	32.33860	0.03234		31.86240	0.03186	32.339	18.36	0.00	0	21,000.00
\$ / R	12.24	Call	Foreign Exchange Future	25.07890	0.02508		24.80890	0.02481	25.079	19.06	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.73930	10.73930	10.69290	10.69290		13.28	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.75510	10.75510	10.70850	10.70850		13.37	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.92210	0.00092		0.99420	0.00099	0.922	19.69	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	253.19450	0.25319		239.31630	0.23932	253.195	13.62	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.76030	10.76030	10.71370	10.71370		13.34	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	307.28970	0.30729		339.43930	0.33944	307.290	13.52	0.00	0	500.00
\$ / R	12.40	Call	Any day expiry	34.66140	0.03466		33.94150	0.03394	34.661	19.50	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.81160	10.81160	10.76530	10.76530		13.82	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.29590	0.00230		2.44830	0.00245	2.296	18.97	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	334.89560	0.33490		319.28610	0.31929	334.896	13.88	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.81340	10.81340	10.76720	10.76720		13.84	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	332.57800	0.33258		362.67510	0.36268	332.578	13.84	0.00	0	500.00
\$ / R	11.10	Put	Any day expiry	528.55630	0.52856		564.37710	0.56438	528.556	14.80	0.00	0	201.00
\$ / R	12.09	Call	Any day expiry	83.55120	0.08355		81.57830	0.08158	83.551	18.12	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	52.37540	0.05238	51.48010	0.05148	52.375	19.92	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.85800	10.85800	10.81170	10.81170		14.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	145.94930	0.14595	161.40120	0.16140	145.949	13.21	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	117.71160	0.11771	114.69570	0.11470	117.712	17.92	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.86730	10.86730	10.82090	10.82090		14.30	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	353.66770	0.35367	379.98080	0.37998	353.668	14.09	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	69.62560	0.06963	68.62530	0.06863	69.626	20.21	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.86920	10.86920	10.82280	10.82280		14.29	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.99940	0.00400	4.17090	0.00417	3.999	18.37	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	357.35450	0.35735	342.79880	0.34280	357.354	14.47	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.90260	10.90260	10.85620	10.85620		14.33	152,636,400.00	14,000	47,863.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	9.87810	0.00988	9.86450	0.00986	9.878	16.15	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	11.42310	0.01142	11.47050	0.01147	11.423	15.94	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	11.84410	0.01184	11.90890	0.01191	11.844	15.89	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.17910	0.01418	14.35060	0.01435	14.179	15.63	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	54.77760	0.05478	58.56330	0.05856	54.778	13.60	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	85.90320	0.08590	92.77690	0.09278	85.903	13.43	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	123.64740	0.12365	133.32860	0.13333	123.647	13.32	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	128.25690	0.12826	138.26810	0.13827	128.257	13.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	132.99790	0.13300	143.34300	0.14334	132.998	13.30	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	174.78730	0.17479	191.15290	0.19115	174.787	13.29	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	220.76980	0.22077	239.93710	0.23994	220.770	13.53	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	241.80730	0.24181	262.14640	0.26215	241.807	13.63	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	240.11850	0.24012	232.33030	0.23233	240.118	16.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	159.65210	0.15965	155.46160	0.15546	159.652	17.55	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	129.47900	0.12948	126.54510	0.12655	129.479	18.34	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	122.00930	0.12201	119.37240	0.11937	122.009	18.57	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	118.49000	0.11849	115.99290	0.11599	118.490	18.69	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	114.28370	0.11428	111.95210	0.11195	114.284	18.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	92.32190	0.09232	90.81340	0.09081	92.322	19.74	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.92310	10.92310	10.87660	10.87660		14.37	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	368.75710	0.36876	394.57800	0.39458	368.757	14.17	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	83.99800	0.08400	82.95770	0.08296	83.998	20.62	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.92870	10.92870	10.88210	10.88210		14.35	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.56620	0.00557	5.62790	0.00563	5.566	17.70	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	429.52240	0.42952	412.43400	0.41243	429.522	14.52	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.98800	10.98800	10.94120	10.94120		14.79	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.08800	0.00709	7.20570	0.00721	7.088	17.23	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	384.97040	0.38497	410.67980	0.41068	384.970	14.36	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	398.79360	0.39879	385.82030	0.38582	398.794	15.44	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	108.76830	0.10877	109.41350	0.10941	108.768	21.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.00010	11.00010	10.95310	10.95310		14.81	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	143.80830	0.14381	154.14770	0.15415	143.808	13.65	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	254.82870	0.25483	248.41700	0.24842	254.829	17.20	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.04240	11.04240	10.99490	10.99490		15.00	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	395.14390	0.39514	421.06950	0.42107	395.144	14.45	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	129.67220	0.12967	130.07570	0.13008	129.672	22.14	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.04850	11.04850	11.00080	11.00080		15.02	0.00	0	0.00

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\$ / R	On 28/11/2014	Any day expiry	8.30	Put	10.78690	0.01079	11.00800	0.01101	10.787	17.44	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	463.98710	0.46399	449.73110	0.44973	463.987	15.51	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.07670	11.07670	11.02870	11.02870		15.16	27,691,750.00	2,500	32,271.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	30.53920	0.03054	32.43690	0.03244	30.539	15.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	53.88620	0.05389	57.18040	0.05718	53.886	14.51	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	89.95410	0.08995	95.30840	0.09531	89.954	14.05	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	103.83520	0.10384	109.95420	0.10995	103.835	13.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	122.82580	0.12283	133.84070	0.13384	122.826	13.74	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	222.76220	0.22276	237.57730	0.23758	222.762	13.88	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	281.33130	0.28133	304.36350	0.30436	281.331	13.94	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	350.18450	0.35018	375.58330	0.37558	350.184	14.27	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	410.94800	0.41095	438.08480	0.43808	410.948	14.54	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	470.86020	0.47086	499.48110	0.49948	470.860	14.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	510.99190	0.51099	540.50140	0.54050	510.992	14.94	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	570.89760	0.57090	602.44310	0.60244	570.898	15.16	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	577.12130	0.57712	608.79470	0.60879	577.121	15.19	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	634.39440	0.63439	667.18300	0.66718	634.394	15.40	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	301.77230	0.30177	294.36230	0.29436	301.772	17.39	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	255.63820	0.25564	249.57280	0.24957	255.638	18.08	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	173.82440	0.17382	170.65200	0.17065	173.824	19.77	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	168.71840	0.16872	165.71630	0.16572	168.718	19.91	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	154.68440	0.15468	154.06960	0.15407	154.684	20.34	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	153.23410	0.15323	153.61420	0.15361	153.234	20.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	107.06820	0.10707	99.27360	0.09927	107.068	25.61	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.08270	11.08270	11.03460	11.03460		15.16	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	400.85330	0.40085	427.14370	0.42714	400.853	14.49	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	145.03920	0.14504	145.38480	0.14538	145.039	22.68	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.17340	11.17340	11.12480	11.12480		15.50	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	413.33250	0.41333	440.07220	0.44007	413.333	14.61	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	178.15050	0.17815	178.44220	0.17844	178.150	23.93	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.23230	11.23230	11.18370	11.18370		15.55	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	420.39460	0.42039	446.27050	0.44627	420.395	14.69	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	205.28410	0.20528	202.85400	0.20285	205.284	24.56	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.27230	11.27230	11.22370	11.22370		15.75	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	178.58840	0.17859	188.79460	0.18879	178.588	14.15	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	473.29690	0.47330	502.64620	0.50265	473.297	14.89	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	222.67920	0.22268	226.29420	0.22629	222.679	22.97	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.29540	11.29540	11.24690	11.24690		15.77	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	424.43980	0.42444	451.41510	0.45142	424.440	14.70	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	212.21340	0.21221	207.85650	0.20786	212.213	24.80	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.36940	11.36940	11.32100	11.32100		16.07	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	432.48260	0.43248	456.80110	0.45680	432.483	14.87	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	213.73770	0.21374	209.79130	0.20979	213.738	24.52	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.43980	11.43980	11.39130	11.39130		16.27	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	439.32090	0.43932	461.81480	0.46181	439.321	15.03	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	214.83010	0.21483	205.99710	0.20600	214.830	24.47	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.48580	11.48580	11.43740	11.43740		16.39	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.51250	11.51250	11.46410	11.46410		16.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	444.85200	0.44485	467.22670	0.46723	444.852	15.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	205.51920	0.20552	203.91930	0.20392	205.519	24.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.59250	11.59250	11.54420	11.54420		16.65	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	448.58670	0.44859	469.17080	0.46917	448.587	15.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	218.34390	0.21834	210.02320	0.21002	218.344	24.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.66290	11.66290	11.61450	11.61450		16.85	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	451.25540	0.45126	470.98550	0.47099	451.255	15.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	213.08070	0.21308	209.85300	0.20985	213.081	24.08	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.74040	11.74040	11.69220	11.69220		16.95	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	452.63830	0.45264	471.85420	0.47185	452.638	15.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	219.96430	0.21996	212.13320	0.21213	219.964	24.04	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.81320	11.81320	11.76500	11.76500		17.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	454.36060	0.45436	472.17480	0.47217	454.361	15.39	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	231.23670	0.23124	227.68530	0.22769	231.237	23.90	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.88110	11.88110	11.83290	11.83290		17.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	453.53080	0.45353	472.25370	0.47225	453.531	15.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	216.11710	0.21612	213.17350	0.21317	216.117	23.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.94410	11.94410	11.89600	11.89600		17.25	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	452.28770	0.45229	469.96390	0.46996	452.288	15.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	209.27650	0.20928	202.24930	0.20225	209.277	23.78	0.00	0	300.00
\$ / R MAXI	On 08/04/2014	Any day expiry			10.61990	10.61990	10.57420	10.57420		12.34	0.00	0	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry	10.58	Put	5,032.06620	0.05032	7,918.77780	0.07919	5,032.066	12.62	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.66410	10.66410	10.61820	10.61820		12.56	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.73060	10.73060	10.68420	10.68420		13.11	321,918.00	30	1,313.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	37,914.13040	0.37914	41,497.75570	0.41498	37,914.130	13.95	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.90260	10.90260	10.85620	10.85620		14.33	0.00	0	103.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.07670	11.07670	11.02870	11.02870		15.16	55,383.50	5	30.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.83810	17.83810	17.76800	17.76800		12.86	12,201,260.40	684	41,972.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	6.84670	0.00685	7.39200	0.00739	6.847	17.94	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	43.38400	0.04338	48.61490	0.04861	43.384	13.24	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	54.93010	0.05493	61.68470	0.06168	54.930	12.89	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	78.60810	0.07861	88.44040	0.08844	78.608	12.37	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	146.73310	0.14673	167.84540	0.16785	146.733	12.39	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	441.69410	0.44169	486.23160	0.48623	441.694	12.95	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	817.94760	0.81795	875.57880	0.87558	817.948	13.91	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	52.08460	0.05208	50.47630	0.05048	52.085	15.30	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	39.31630	0.03932	38.89230	0.03889	39.316	15.76	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.11080	18.11080	18.04090	18.04090		13.87	3,622,160.00	200	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.38550	18.38550	18.31270	18.31270		14.69	0.00	0	6,970.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	967.26620	0.96727	1,011.78470	1.01178	967.266	14.82	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.51990	18.51990	18.44710	18.44710		14.90	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	820.04390	0.82004	859.21480	0.85921	820.044	14.60	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	980.40800	0.98041	1,023.94010	1.02394	980.408	14.90	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,060.16400	1.06016	1,105.37710	1.10538	1,060.164	15.06	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	385.91750	0.38592	377.18610	0.37719	385.918	17.87	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	305.35210	0.30535	299.06800	0.29907	305.352	18.52	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	21.72	Call	303.24790	0.30325	297.02740	0.29703	303.248	18.54	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.68960	18.68960	18.61640	18.61640		15.14	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10346	0.10346	0.10324	0.10324		15.05	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10518	0.10518	0.10495	0.10495		15.97	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10892	0.10892	0.10868	0.10868		17.10	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.77340	14.77340	14.73740	14.73740		12.66	5,170,690.00	350	85,095.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	40.63370	0.04063	43.78550	0.04379	40.634	12.39	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	45.76040	0.04576	49.11370	0.04911	45.760	12.32	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	93.67890	0.09368	101.04600	0.10105	93.679	12.14	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	166.27720	0.16628	177.02240	0.17702	166.277	12.34	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	375.32680	0.37533	395.53700	0.39554	375.327	12.79	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	48.56110	0.04856	44.88490	0.04488	48.561	16.99	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	45.48790	0.04549	41.69450	0.04169	45.488	17.08	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.00900	15.00900	14.97360	14.97360		13.61	3,752,250.00	250	12,878.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	226.50650	0.22651	234.81610	0.23482	226.507	12.78	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	236.90560	0.23691	245.55520	0.24556	236.906	12.81	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	217.95520	0.21796	210.45250	0.21045	217.955	16.34	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.24880	15.24880	15.21180	15.21180		14.30	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.52030	15.52030	15.48290	15.48290		14.79	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			482.34300	482.34300	483.07300	483.07300			0.00	0	0.00
AL12	On 07/08/2014	Index Future			489.37600	489.37600	490.12300	490.12300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			496.86500	496.86500	497.62100	497.62100			0.00	0	0.00
AL37	On 08/05/2014	Index Future			411.25200	411.25200	411.57900	411.57900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			417.24800	417.24800	417.58600	417.58600			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			482.43400	482.43400	482.77000	482.77000			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			489.46900	489.46900	489.81500	489.81500			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			440.72700	440.72700	441.17900	441.17900			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			447.15300	447.15300	447.61700	447.61700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			453.99600	453.99600	454.46500	454.46500			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.86750	9.86750	9.82810	9.82810		11.79	2,466,875.00	250	10,858.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	24.53340	0.02453	26.06020	0.02606	24.533	12.29	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	296.22720	0.29623	273.40360	0.27340	296.227	11.63	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	23.51000	0.02351	18.86990	0.01887	23.510	13.27	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96070	9.96070	9.92230	9.92230		12.03	2,490,175.00	250	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05870	10.05870	10.01900	10.01900		12.16	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	160.34710	0.16035	170.78780	0.17079	160.347	12.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	411.09010	0.41109	392.84690	0.39285	411.090	12.16	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	187.14910	0.18715	177.97470	0.17797	187.149	13.04	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16840	10.16840	10.12880	10.12880		12.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future		9.70510	9.70510		9.67120	9.67120		12.90	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future		9.83850	9.83850		9.80500	9.80500		13.69	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future		124.18930	124.18930		-103.33690	-103.33690			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		759.10420	759.10420		733.63980	733.63980			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		832.54350	832.54350		805.72620	805.72620			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		242.16610	242.16610		214.34620	214.34620			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		722.06560	722.06560		696.58460	696.58460			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		99.65420	99.65420		95.23290	95.23290			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future		48.69750	48.69750		45.37530	45.37530			322,700.00	7,000	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future		2,520.54620	2,520.54620		2,600.00000	2,600.00000			130,000.00	5	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.11600	12.11600		12.10200	12.10200		12.87	605,800.00	50	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.32050	12.32050		12.30730	12.30730		13.90	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.76500	12.76500		12.75110	12.75110		15.25	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.72640	1.72640		1.71910	1.71910		13.02	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.75010	1.75010		1.74310	1.74310		14.25	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		117.77006	117.77006		117.72501	117.72501			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		119.50187	119.50187		119.45885	119.45885			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		9.71228	82.04379		9.69555	82.16696			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.81541	83.13174		9.79788	83.25858			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.91620	80.62107		9.89810	80.74984			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		439.57000	439.57000		439.98200	439.98200			0.00	0	318.00
GOVI	On 07/08/2014	GOVI		445.97900	445.97900		446.40300	446.40300			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		452.80400	452.80400		453.23200	453.23200			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		113.04384	113.04384		112.67647	112.67647			0.00	0	0.00

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		113.57915	113.57915		113.20893	113.20893			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		113.35301	113.35301		113.30994	113.30994			0.00	0	367.00
I2038	On 07/08/2014	Bond Future		113.75203	113.75203		113.71090	113.71090			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		110.21913	110.21913		110.17639	110.17639			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		111.83982	111.83982		111.79903	111.79903			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		112.22303	112.22303		112.18137	112.18137			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		118.79605	118.79605		118.74980	118.74980			0.00	0	680.00
I2050	On 07/08/2014	Bond Future		119.13500	119.13500		119.09103	119.09103			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		205.52200	205.52200		205.47100	205.47100			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		208.54400	208.54400		208.49500	208.49500			6,256,320.00	3	90.00
IGOV	On 06/11/2014	Index Future		211.76100	211.76100		211.70900	211.70900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		556.53100	556.53100		556.17800	556.17800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		564.55200	564.55200		564.19500	564.19500			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		5.73000	94.27000		5.74000	94.26000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.80000	94.20000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.06000	93.94000		6.05000	93.95000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.13000	93.87000		6.11000	93.89000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.31000	93.69000		6.32000	93.68000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.82000	93.18000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.16000	92.84000		7.14000	92.86000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.42000	92.58000		7.41000	92.59000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.62000	92.38000		7.60000	92.40000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.80000	92.20000		7.77000	92.23000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.99000	92.01000		7.94000	92.06000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.15400	9.15400		9.22400	9.22400		8.89	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.22610	9.22610		9.29660	9.29660		11.02	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.37680	1.37680		1.37940	1.37940			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.37660	1.37660		1.37930	1.37930			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.77200	9.77200	0.10230	9.79460	9.79460		15.31	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.86913	110.49021		6.88210	110.47288		1.63	0.00	0	22,838.00
R157	On 07/08/2014	Bond Future		7.09855	112.10129		7.11244	112.08620		1.42	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future		7.38912	107.00373		7.40740	106.98842		1.26	0.00	0	0.00

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			8.52928		119.15062		8.51226	119.29414		11.45	1,191,506.20	10	51,619.00
R186	On 08/05/2014	Bond Future	7.50	Call	28.92000		0.02892		34.75000	0.03475	28.920	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	782.49000		0.78249		846.56000	0.84656	782.490	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,221.35000		1.22135		1,303.67000	1.30367	1,221.350	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,590.28000		1.59028		1,684.34000	1.68434	1,590.280	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,837.34000		1.83734		1,787.88000	1.78788	1,837.340	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,794.52000		2.79452		2,913.17000	2.91317	2,794.520	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	826.96000		0.82696		805.89000	0.80589	826.960	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	442.03000		0.44203		432.30000	0.43230	442.030	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	313.86000		0.31386		307.75000	0.30775	313.860	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	181.26000		0.18126		178.63000	0.17863	181.260	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	19.84000		0.01984		20.07000	0.02007	19.840	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.61978		115.59474		8.60181	115.74300		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,217.79000		2.21779		2,175.73000	2.17573	2,217.790	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.70382		117.36491		8.68517	117.51553		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,871.49000		2.87149		2,828.31000	2.82831	2,871.490	12.56	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			280.21757		280.21757		280.12049	280.12049			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			278.51810		278.51810		278.42591	278.42591			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			6.41560		104.79449		6.43183	104.78482		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.73532		101.91146		6.75621	101.90400		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			218.44564		218.44564		218.36473	218.36473		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			218.56656		218.56656		218.48924	218.48924		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			8.42221		97.42001		8.41558	97.45958		9.86	14,613,001.50	150	12,906.00
R2023	On 07/08/2014	Bond Future			8.52292		98.72850		8.51563	98.77090		10.04	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.62103		96.32000		8.61342	96.36309		10.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.67544		102.97060		7.64985	103.04559		4.54	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	26.48000		0.02648		32.13000	0.03213	26.480	4.46	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	265.17000		0.26517		294.83000	0.29483	265.170	4.50	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.83470		104.47203		7.80590	104.55041		4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	184.15000		0.18415		198.03000	0.19803	184.150	4.10	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.99958		101.90726		7.96788	101.98687		4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	332.42000		0.33242		349.77000	0.34977	332.420	4.13	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	403.34000		0.40334		423.36000	0.42336	403.340	4.13	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.17681		103.52840		8.14130	103.61002		3.97	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,006.22000		1.00622		1,040.68000	1.04068	1,006.220	3.93	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.92328		94.50924		8.91635	94.56399			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			9.01441		91.87966		9.00697	91.93738			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.09500		93.28717		9.08733	93.34571			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.11091		96.55233		9.09366	96.70921			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.19654		93.70205		9.17850	93.86343			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.27233		95.02043		9.25375	95.18430			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.91409		103.45610		7.88306	103.57434		5.94	0.00	0	31,046.00
R204	On 07/08/2014	Bond Future			8.05227		100.93165		8.01844	101.05396		5.82	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,933.62000		1.93362		1,865.63000	1.86563	1,933.620	5.79	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.18502		102.47714		8.14872	102.60136		5.76	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,179.64000		2.17964		2,116.22000	2.11622	2,179.640	5.76	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.18734		97.20429		9.16473	97.42962			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.26500		98.50041		9.24148	98.73122			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.33973		95.58375		9.31550	95.81809			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			8.16547		98.25477		8.15989	98.27910		7.19	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.29611		96.04636		8.28967	96.07328		7.34	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.41534		97.51728		8.40852	97.54462		7.34	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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			8.29740		92.78902		8.28608	92.84459		8.66	0.00	0	11,721.00
R208	On 07/08/2014	Bond Future			8.41111		94.14198		8.39879	94.20049		8.59	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,240.50000		2.24050		2,216.40000	2.21640	2,240.500	8.60	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.52052		92.18443		8.50758	92.24383		8.83	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,557.82000		2.55782		2,534.44000	2.53444	2,557.820	8.83	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			9.03190		74.37804		9.01434	74.50970		17.59	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	353.52000		0.35352		390.69000	0.39069	353.520	17.44	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,524.65000		1.52465		1,612.37000	1.61237	1,524.650	17.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	476.47000		0.47647		466.82000	0.46682	476.470	18.03	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	318.32000		0.31832		312.84000	0.31284	318.320	18.14	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	214.55000		0.21455		211.61000	0.21161	214.550	18.25	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	151.99000		0.15199		150.43000	0.15043	151.990	18.34	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.10826		75.46254		9.08996	75.59786		17.74	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.18039		73.47086		9.16156	73.60827		18.62	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			163.57390		163.57390		163.51482	163.51482			0.00	0	719.00
R210	On 07/08/2014	Bond Future			165.97914		165.97914		165.92285	165.92285			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			127.70728		127.70728		127.67135	127.67135			0.00	0	390.00
R211	On 07/08/2014	Bond Future			128.02087		128.02087		127.98726	127.98726			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			132.13086		132.13086		132.08582	132.08582			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			132.35684		132.35684		132.31410	132.31410			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			8.88386		85.10763		8.87657	85.16309		14.94	0.00	0	21,707.00
R213	On 07/08/2014	Bond Future			8.96469		86.34862		8.95692	86.40680		15.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.04249		84.12875		9.03448	84.18783		16.16	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	9.10119		75.34051		9.08862	75.43868		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.17584		76.34598		9.16269	76.44725		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.24754		74.22771		9.23400	74.33061		19.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,115.47000		21,115.47000		21,046.56000	21,046.56000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.93460		4.93460		4.88520	4.88520		10.69	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.88480		4.88480		4.83430	4.83430		11.40	0.00	0	0.00

Total for Derivatives : **1,558,521,216.40** **149,215** **3 577 430.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.16969		0.00000	100.11855			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.33000		106.47478		7.33500	106.40596			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.27339		0.00000	100.21542			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.04500		101.27800		9.01000	101.34341			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.84535		0.00000	100.78329			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.94954		0.00000	100.88682			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.91000		97.24641		9.87500	97.29144			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.63000		100.66948		7.63500	100.60340			99,953,000,000.00	13,100,000	206,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.34098		0.00000	101.27781			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.21000		107.19465		9.18000	107.19507			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.50000		133.26965		1.50000	133.16495			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000		265.02040		2.35000	264.79361			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.83070		0.00000	100.77039			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.86061		0.00000	100.80562			0.00	0	0.00

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	100.41401		0.00000	100.35567			0.00	0	4,150,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.43107		0.00000	100.37028			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.44229		0.00000	100.37988			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.58934		0.00000	101.53595			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000	7.48477		100.00000	7.44936			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	100.00000	1.33213		100.00000	1.32583			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.09000	103.72659		8.09500	103.65497			0.00	0	415,800,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.08311		0.00000	101.01570			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.04500	100.85965		8.05000	100.79311			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.56557		0.00000	100.50508			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.97678		0.00000	100.91391			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	99.91373		0.00000	99.84912			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.81951		0.00000	99.75836			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	99.95608		0.00000	99.89048			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.27415		0.00000	100.21115			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.32518		0.00000	100.25611			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.85044		0.00000	100.78328			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.34430		0.00000	100.26504			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.95000	133.85646		5.95000	133.70261			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	125.33283		3.05000	125.21879			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.25000	113.15775		4.25000	113.04352			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.10000	99.35303		5.10000	99.24571			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.97000	102.82521		5.97000	102.70693			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.61000	111.10857		11.58000	111.06629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	99.77795	0.00000	99.68284				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.18428	0.00000	100.10490				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.19469	0.00000	100.11129				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.20395	0.00000	100.11663				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.75000	109.22514	4.75000	109.11047				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.76831	100.00000	57.34949				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	166.46232	2.09000	166.32342				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.98043	2.76000	156.84088				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	168.29991	2.12000	168.15906				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.99000	172.21771	1.99000	172.07541				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.60625	72.98952	8.57625	73.01707				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.60625	72.98952	8.57625	73.01707				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	100.28922	0.00000	100.22785				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.34000	0.00000	91.55000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.19000	0.00000	90.36000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.55000	0.00000	90.77000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000	0.00000	87.14000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000	0.00000	86.50000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.54405				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	99.87235	0.00000	99.81763				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.13000	0.00000	86.13000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.58500	103.33885	7.59000	103.27201				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	86.37000		0.00000	86.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.03000		0.00000	89.38000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.53000		0.00000	86.56000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.20554		0.00000	100.14940			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.62000	108.69513		7.62500	108.62180			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.82175		0.00000	101.49296			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.69000		0.00000	83.71000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.42000		0.00000	83.43000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000	102.69655		2.69000	102.31147			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.64000	149.16082		2.64000	149.02984			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.59000	199.00940		2.59000	198.83523			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	82.65000		0.00000	82.65000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.99000	87.78176		9.98000	87.76510			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.43000		0.00000	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.26430		0.00000	102.24010			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.63000		0.00000	88.67000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.47000		0.00000	97.22500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.71000		0.00000	110.68000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.95000	106.97371		9.93000	107.03485			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.66000		0.00000	108.64000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.89500	107.37775		9.87500	107.43984			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.42500	86.66633		9.41000	86.66999			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.15000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.59000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.99000	106.68127		9.97000	106.74171			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.95000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.56192		0.00000	100.50047			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.37795		0.00000	101.31394			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.91000	103.71957		8.88000	103.74601			891,000,000.00	100,000	1,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.00000	103.95519		8.00000	103.88800			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.28000	104.61974		7.28500	104.55264			9,537,528,000,000.00	1,310,100,000	1,165,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.44500	97.13131		9.43500	97.10173			944,500,000.00	100,000	23,700,000.00
ABS7	On 11/09/2026	Spot Bond	10.15000	91.21792		10.13000	91.27462			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.98000	102.98220		7.98500	102.90750			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.20000	129.67987		2.20000	129.57053			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	268.92849		2.16000	268.70252			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	125.16067		1.44000	125.06280			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	126.87662		2.12000	126.77031			0.00	0	2,000,000,000.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	40.58529		100.00000	40.28782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.78000	103.03796		11.78500	102.93528			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.21434		0.00000	101.13560			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.67545		100.00000	3.64880			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.24549		0.00000	101.16470			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.68691		0.00000	101.57696			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.90739		100.00000	21.74856			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.18318		0.00000	101.10649			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.24750		11.00000	62.19413			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.02073		100.00000	13.91908			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	100.40887		0.00000	100.34133			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.44896		0.00000	100.37469			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.39098		0.00000	100.32644			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.40307		0.00000	100.33650			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.40839		0.00000	100.34093			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.48203		0.00000	101.41401			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.48203		0.00000	101.41401			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.49075		0.00000	101.42232			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.38132		0.00000	100.31841			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.49075		0.00000	101.42232			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.47331		0.00000	101.40568			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.39373		0.00000	88.33775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089		On 20/12/2014	Spot Bond	0.00000	100.37447		0.00000	100.31269			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.25015		0.00000	100.18785			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.39586		0.00000	100.33051			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.40773		0.00000	100.34036			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.41253		0.00000	100.34435			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.40288		0.00000	100.33631			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.38133		0.00000	100.31842			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.90000	100.91603		9.89000	100.87896			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.40370		0.00000	101.33948			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.09628		0.00000	102.03256			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	82.00702		0.00000	81.94685			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	160.97549		0.00000	160.18997			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	160.98188		0.00000	160.19584			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.39092		0.00000	100.32638			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.93515		0.00000	100.87736			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.93515		0.00000	100.87736			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.79215		0.00000	100.73324			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.37880		0.00000	100.31630			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.37590		0.00000	100.31388			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.44064		0.00000	101.37798			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.72843		0.00000	100.66616			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.44051		0.00000	101.37793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	101.46822	0.00000	101.40094			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.09835	0.00000	102.03273			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.43358	0.00000	100.37168			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.49430	0.00000	102.43218			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.28090	0.00000	100.21856			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.39239	0.00000	100.32761			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.38484	0.00000	100.32136			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.34608	0.00000	100.28910			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.33781	0.00000	100.28221			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.35386	0.00000	100.29558			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.38387	0.00000	100.32055			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.36689	0.00000	100.30642			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.34754	0.00000	100.29031			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.35289	0.00000	100.29477			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.48919	10.23000	100.40750			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.35804	0.00000	100.29903			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.34997	0.00000	100.29234			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.47832	0.00000	100.39919			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.33960	0.00000	113.38823			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.98500	102.14201	9.95000	102.19916			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.38235	0.00000	100.31927			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.31222	1.75000	111.28226			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.35240	0.00000	100.29436			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.35318	0.00000	100.29498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.37269		0.00000	100.31038			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.38464		0.00000	100.32032			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.36073		0.00000	100.30043			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.38226		0.00000	100.31834			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.08689		0.00000	101.02933			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.48492		0.00000	102.42263			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.42096		0.00000	102.36269			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.38703		0.00000	100.32232			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.68338		0.00000	101.62269			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.38226		0.00000	100.31834			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.37379		0.00000	100.31214			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.39423		0.00000	100.32912			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.40051		0.00000	100.33435			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.34980		0.00000	100.29217			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.35709		0.00000	100.29824			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.40204		0.00000	100.33564			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.39562		0.00000	100.32947			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.42279		0.00000	100.35208			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.37509		0.00000	100.31238			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.41899		0.00000	100.34891			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.90886		0.00000	102.84457			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.42279		0.00000	100.35208			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.11815		0.00000	92.06350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	100.40374	0.00000	100.33622				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.40374	0.00000	100.33622				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.94575	0.00000	118.38000				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.79447	0.00000	119.22453				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.35116	0.00000	100.29246				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.34780	0.00000	100.28967				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.83973	0.00000	100.78564				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.35691	0.00000	100.29724				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.35834	0.00000	100.29844				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.37269	0.00000	100.31038				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.35163	0.00000	100.29286				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.35116	0.00000	100.29246				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.38659	0.00000	100.32278				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.24893	0.00000	101.18329				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.43304	0.00000	101.36861				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.66892	0.00000	100.61997				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.67678	0.00000	100.62726				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.68849	100.00000	9.61589				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.85280	0.00000	100.79468				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.94363	0.00000	100.87936				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.00411	0.00000	100.93572				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.40397	0.00000	101.34592				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.56181	0.00000	101.49754				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.77221	0.00000	101.69962				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.36045		0.00000	101.30180			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.54500		99.47153		8.51500	99.45675			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.80272		0.00000	101.72630			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.12713		0.00000	102.03758			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.96500		99.01674		8.93000	99.08222			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.59000		117.55579		9.57000	117.59449			0.00	0	2,020,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		82.26661		100.00000	67.26202			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47000		106.80679		7.47500	106.73377			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		66.74570		100.00000	66.25107			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.66477		100.00000	16.55376			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.89000		156.20770		2.89000	156.06718			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.56612		0.00000	100.50516			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.54414		0.00000	100.49122			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.89774		0.00000	102.84890			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		99.92799		0.00000	101.33688			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		100.49515		0.00000	100.44160			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.01725		0.00000	100.93524			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.33275		0.00000	100.27714			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		100.38078		0.00000	100.32046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond	0.00000	100.31797	0.00000	100.23829				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	100.00000	21.25277	100.00000	21.04148				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	100.00000	1.45374	100.00000	1.44115				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.49054	0.00000	100.43494				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.32718	0.00000	100.27250				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.32238	0.00000	100.26851				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.17450	0.00000	100.06844				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.45500	101.39456	9.42000	101.44461				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.42685	0.00000	101.97448				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.72867	0.00000	102.34001				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.78742	0.00000	101.73373				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.95202	0.00000	100.89412				0.00	0	550,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.66719	0.00000	100.60710				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.00000	101.10162	9.98500	101.09120				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.58000	105.80524	7.58500	105.73353				0.00	0	6,900,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.03530	0.00000	100.04301				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.02524	0.00000	100.03914				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.02500	100.43444	8.03000	100.36834				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.36000	101.82485	9.33000	101.83721				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.38539	101.45538	11.41605	101.32923				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.28028	100.37912	11.29163	100.27817				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.33295	100.31208	11.34414	100.21078				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.19880	0.00000	100.11340				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.38033	100.19752	11.39109	100.09530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08		On 31/12/2017	Spot Bond		12.34328	98.55302	12.34945	98.43648			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.20351	0.00000	100.11610			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.20351	0.00000	100.11610			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.20359	0.00000	100.11617			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.63539	99.55273	11.66605	99.42700			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.54125	100.17618	11.55804	100.06521			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		11.28028	100.37912	11.29163	100.27817			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.49926	100.25349	11.52752	100.12729			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.69908	99.79118	10.70330	99.69925			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.19321	0.00000	100.11022			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.19067	0.00000	100.10887			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.19067	0.00000	100.10887			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.18059	0.00000	100.10311			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.89608	99.58179	10.90632	99.47749			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		12.13500	97.45138	12.10500	97.43350			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.18518	0.00000	100.10573			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		12.06000	95.04014	12.03000	95.02894			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.17552	0.00000	100.10016			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		9.28000	100.17658	9.28000	100.10087			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.18792	0.00000	100.10730			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.85500	97.39817	11.82000	97.46740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.18243	0.00000	100.10417				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.18701	0.00000	100.10678				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.18701	0.00000	100.10678				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.86352	0.00000	99.86352				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.18023	0.00000	100.10290				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.18919	0.00000	100.10780				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.61468	0.00000	100.56086				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.18919	0.00000	100.10780				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.18059	0.00000	100.10311				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.18299	0.00000	100.10442				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.18929	0.00000	100.10790				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.13716	0.00000	100.07836				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.38539	101.49194	14.41605	101.34205				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.67377	99.59705	15.67803	99.46193				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.58933	99.74651	14.59428	99.62191				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.24614	0.00000	100.14050				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.24614	0.00000	100.14050				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.24614	0.00000	100.14050				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.25516	0.00000	100.14565				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.21441	0.00000	100.12240				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.02830	100.00000	14.94292				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01358	100.00000	18.87422				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30450	100.00000	17.17766				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.68179	100.00000	10.60350				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.70573	100.00000	10.62812				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.91479	100.00000	12.82013				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.19045	100.00000	11.10843				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		97.85523	100.00000	102.70479				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.25086	0.00000	101.20117				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.20372	0.00000	100.11630				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.20839	0.00000	100.11896				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		89.68059	100.00000	89.02439				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		172.85357	2.06000	172.70959				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.51000		139.12718	8.49000	139.47105				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.51000		139.49879	8.49000	139.84012				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.89500		97.66642	8.87500	97.74824				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.33990	0.00000	101.26879				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.65728	0.00000	100.59464				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.36162	0.00000	100.30200				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.50500		95.61864	8.47000	95.66668			1,020,600,000,000.00	120,000,000	185,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.19830	0.00000	102.14370				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.37507	0.00000	101.31746				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.40622	0.00000	101.34736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.51004		0.00000	101.44703			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.61384		0.00000	101.54667			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.90412		0.00000	101.82529			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.20485		100.00000	16.08476			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.25801		0.00000	101.20268			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.32193		0.00000	101.26370			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.34932		0.00000	101.28985			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.35845		0.00000	101.29857			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.46799		0.00000	101.40313			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.61396		0.00000	101.54246			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.14224		100.00000	10.06708			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.14224		100.00000	10.06708			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.39725		0.00000	100.34134			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.42849		0.00000	100.36811			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.43700		0.00000	100.37540			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.91000	100.26067		8.88000	100.26562			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.46253		0.00000	100.39727			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.50775		0.00000	100.43599			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.08275		100.00000	9.01690			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.08275		100.00000	9.01690			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.51500	102.87318		6.52000	102.81758			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.37731		0.00000	101.32177			0.00	500,000,000	150,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.84923		0.00000	99.80399			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.90173		0.00000	97.84928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.44943		0.00000	99.40224			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.06420		0.00000	99.01662			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.37070		0.00000	97.31811			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.76624		0.00000	100.71584			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.89441		0.00000	100.83539			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.75815		0.00000	100.70644			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.79822		0.00000	100.74380			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.87098		0.00000	100.81163			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.17303		0.00000	101.09316			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.67248		0.00000	101.56092			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	39.46479		100.00000	39.17868			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.83781		100.00000	17.70706			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.39307		0.00000	100.33392			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.96025		0.00000	100.89960			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.84500	108.40260		7.85000	108.33064			784,500,000.00	100,000	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.01000	115.12336		9.98000	115.10087			800,800,000,000.00	80,000,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.89409		0.00000	101.80608			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.39631		0.00000	101.34292			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.66000	105.98676		9.63000	105.96012			0.00	0	790,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.76500	99.46270		11.73000	99.48710			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.75285		0.00000	101.66980			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.01500	100.37034		11.98000	100.39768			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.16697		0.00000	101.10715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.90000	102.42364		9.87000	102.42006			1,980,000,000.00	200,000	295,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.16362		0.00000	101.08089			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.45500	95.92932		12.42000	95.96329			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.28812		0.00000	101.22752			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.66828		0.00000	100.58518			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.17899		0.00000	101.12081			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.75000	93.69715		10.73500	93.67752			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.34000	116.63341		10.32000	116.66410			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19000	112.56873		10.17000	112.60935			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.53000	111.60902		9.51000	111.66866			0.00	0	2,522,900,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.84363		0.00000	100.75416			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.26000	99.95994		12.23000	99.91432			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.24802		0.00000	101.17447			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.30579		0.00000	100.22244			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.50798		0.00000	101.42303			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.69755		0.00000	102.58532			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.10622		0.00000	102.97721			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.78273		0.00000	100.70997			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.87056		0.00000	100.80191			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.64223		0.00000	101.53524			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.62485		0.00000	101.51900			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.71669		0.00000	101.60477			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.17323		0.00000	101.10616			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	99.86936		100.00000	99.10310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		99.86936	100.00000	99.10310				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		99.86936	100.00000	99.10310				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.39100	0.00000	100.32647				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		99.86936	100.00000	99.10310				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.53874	0.00000	101.48306				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.55863	0.00000	100.47957				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.65005	10.11000	102.56618				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.55863	0.00000	100.47957				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00002	0.00000	99.94294				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.22813	2.76000	115.12556				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118	0.00000	106.55118				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		115.11291	3.14000	115.00703				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.83829	8.25000	100.77186				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		100.55863	0.00000	100.47957				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.55863	0.00000	100.47957				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.72510	3.10000	114.62026				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.67129	2.40000	114.57296				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.55206	0.00000	100.46048				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.22705	0.00000	100.17820				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		99.87163	0.00000	99.81658				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.68000		99.41490	8.68500	103.58125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	99.92502		0.00000	99.86887			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	99.92611		0.00000	99.87076			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.46741		0.00000	101.40448			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.47748		0.00000	101.41653			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.73000	103.81791		8.73500	103.73365			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.73000	103.81791		8.73500	103.73365			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.78000	102.58281		8.78500	102.49848			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.40068		0.00000	100.33452			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.44225		0.00000	100.36912			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.81608		0.00000	101.35992			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.81608		0.00000	101.35992			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	90.00742		100.17539	89.39562			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.60097		0.00000	100.51583			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.02081		0.00000	100.96264			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.40641		0.00000	100.33931			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.82016		0.00000	100.76205			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.87361		0.00000	100.81165			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.06585		9.35000	100.98934			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.06585		9.35000	100.98934			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.80067		0.00000	100.74257			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.80290		0.00000	100.74463			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	92.20170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247		On 24/02/2017	Spot Bond	0.00000	101.35047		0.00000	101.25408			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.46014		0.00000	100.40331			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.32442		0.00000	101.22992			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.23171		0.00000	100.17410			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.23171		0.00000	100.17410			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.23171		0.00000	100.17410			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.23171		0.00000	100.17410			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.23171		0.00000	100.17410			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.23753		0.00000	100.17847			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.24705		0.00000	100.18555			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.24705		0.00000	100.18555			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.24705		0.00000	100.18555			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.24705		0.00000	100.18555			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.24705		0.00000	100.18555			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.24866		0.00000	100.18676			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.78500	99.78642		9.75000	99.84375			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.89772		0.00000	100.84038			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.36004		0.00000	101.29686			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.45635		0.00000	100.38087			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.24901		0.00000	101.15789			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.36791		0.00000	100.30640			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.36552		0.00000	100.30442			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.37411		0.00000	100.31241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.82942	0.00000	100.77082				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.96749	0.00000	100.89709				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.37314	0.00000	100.31160				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.93592	0.00000	103.87420				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.64482	0.00000	100.58340				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.27416	0.00000	100.21602				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.21146	0.00000	100.15398				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.35594	0.00000	100.29645				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.41089	0.00000	100.34217				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.41089	0.00000	100.34217				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.41089	0.00000	100.34217				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.41089	0.00000	100.34217				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.15298	0.00000	101.09191				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.78418	0.00000	100.72258				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.55773	0.00000	100.48747				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.28409	0.00000	100.21328				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.63894	0.00000	102.57371				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.16339	0.00000	100.09327				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.28088	0.00000	100.21088				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.01370	0.00000	99.94289				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.42826	0.00000	100.35747				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.16343	0.00000	100.09332				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.16343	0.00000	100.09332				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.16219	0.00000	100.09262				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.97253		0.00000	101.90533			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	124.08755		0.00000	124.08755			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.18082		0.00000	101.11124			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.27000	94.40059		11.26000	94.36565			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.79000	91.09613		11.78000	91.06202			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.15481		0.00000	100.08841			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.42851		0.00000	100.35683			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.15281		0.00000	101.08487			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.41662		0.00000	101.35250			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.52115		0.00000	101.45044			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.83249		8.80500	103.75837			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.37509		0.00000	100.31238			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.28342		0.00000	101.21995			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	118.57484		0.00000	118.57484			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.39276		0.00000	100.32708			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.39992		0.00000	100.33305			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.42756		0.00000	100.35604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	100.39540	0.00000	100.32928				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.54861	0.00000	100.45676				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.54861	0.00000	100.45676				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.54861	0.00000	100.45676				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.44911	0.00000	100.37484				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.25897	0.00000	100.20408				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.25657	0.00000	101.20434				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.15481	0.00000	100.08841				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.26015	0.00000	107.26015				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.39116	0.00000	107.39116				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.26365	0.00000	100.20704				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.36509	0.00000	101.29950				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.49732	0.00000	100.41409				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.15573	0.00000	100.08893				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.57072	0.00000	100.47603				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.46820	0.00000	100.39070				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.35711	0.00000	100.29825				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.41422	0.00000	100.34494				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.35011	0.00000	101.28519				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.13387	0.00000	101.07181				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.26180	0.00000	100.20558				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.15111	0.00000	100.08630				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.26464	0.00000	101.20565				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.09232	0.00000	101.01262				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN352	On 24/02/2017	Spot Bond	0.00000	101.09232	0.00000	101.01262				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.75199	0.00000	100.69125				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.56479	0.00000	100.47022				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.17634	0.00000	101.09050				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.13715	0.00000	101.05418				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.32661	0.00000	101.26180				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.30874	0.00000	101.24511				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.34061	0.00000	100.28369				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.39190	10.55000	100.36385				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.45000	101.00204	10.44000	101.03538				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.36581	0.00000	100.30466				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.53473	0.00000	101.45754				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.59000	102.65978	12.58000	102.68253				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.44276	0.00000	101.36236				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.62000	102.26619	12.61000	102.28433				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.05000	101.82655	11.04000	101.84654				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.10081	0.00000	101.02068				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.73174	0.00000	100.66443				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.53209	0.00000	100.45573				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.13982	0.00000	100.06986				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.65202	7.01000	38.63050				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	147.42221	0.00000	147.38720				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.89500		131.36911		8.87500	131.47653			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.51000		139.12718		8.49000	139.47105			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.51000		139.49879		8.49000	139.84012			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.25930		0.00000	89.20186			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.16746		0.00000	89.10953			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		99.93691		0.00000	99.87398			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		99.93691		0.00000	99.87398			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.40549		0.00000	100.33852			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.37842		0.00000	100.31599			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.38380		0.00000	100.32048			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.80025		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.38226		0.00000	100.31834			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.41662		0.00000	101.35250			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.34684		0.00000	100.28887			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.91879		0.00000	100.85030			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.23000		104.16919		9.23500	104.08523			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.36000		101.80077		9.33000	101.82506			0.00	0	727,400,000.00
COJ05	On 05/06/2023	Spot Bond	10.66000		112.98625		10.64500	112.98133			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.58000		106.92559		8.58500	106.84371			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.25000		103.02120		10.23500	103.01198			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.58000		91.70281		10.57000	91.67926			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.24000		92.85983		11.22000	92.90862			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.24000		90.69753		11.22000	90.74300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002		On 29/11/2014	Spot Bond	0.00000	100.75377	0.00000	100.69464			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.76937	0.00000	100.70904			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.69309	0.00000	100.63390			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	101.22112	0.00000	101.16374			0.00	0	0.00
CPL018		On 07/04/2014	Spot Bond	0.00000	103.07372	0.00000	103.02595			0.00	0	0.00
CPL019		On 17/04/2014	Spot Bond	0.00000	102.64427	0.00000	102.59705			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	11.57000	99.70743	11.55500	99.69647			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	10.70096	100.00000	10.62337			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	101.19831	0.00000	101.14629			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	8.63500	94.93119	8.60500	94.95159			0.00	0	0.00
DENG50		On 25/08/2014	Spot Bond	0.00000	100.65360	0.00000	100.60458			0.00	0	0.00
DENG51		On 03/09/2014	Spot Bond	0.00000	100.55516	0.00000	100.50626			0.00	0	0.00
DLTB02		On 09/12/2016	Spot Bond	0.00000	100.55665	0.00000	100.49812			0.00	0	0.00
DLTC02		On 06/05/2014	Spot Bond	0.00000	101.06013	0.00000	101.00964			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	102.56027	0.00000	102.45968			0.00	0	0.00
DOL003		On 20/09/2018	Spot Bond	0.00000	100.49637	0.00000	100.41330			0.00	0	0.00
DOL004		On 24/01/2019	Spot Bond	100.00000	1.50373	100.00000	1.45655			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.10690	0.00000	100.02678			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.11222	0.00000	100.02808			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	7.46000	119.60015	7.46500	119.51703			0.00	0	660,000,000.00
DV22		On 07/02/2020	Spot Bond	8.94000	103.79832	8.93000	103.76856			3,613,369,200,000.00	404,180,000	2,471,940,000.00
DV23		On 27/02/2023	Spot Bond	9.33000	105.04751	9.32000	105.02935			15,898,320,000,000.00	1,704,000,000	3,569,800,000.00
DV24		On 18/02/2024	Spot Bond	9.44000	102.84565	9.43000	102.83112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.80000	103.63886		9.79000	103.63557			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.46119		0.00000	100.41158			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.48243		0.00000	100.43190			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.83252		0.00000	100.78008			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.35918		0.00000	100.30609			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.53000	126.29131		8.52000	126.25930			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.52928		0.00000	100.43656			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.15842		0.10000	132.06967			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07000	118.54086		2.07000	118.44202			0.00	0	1,650,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08000	105.97864		2.08000	105.89020			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.20000	104.44588		2.20000	104.35769			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.15000	103.85863		10.13500	103.84307			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.00000	104.30763		9.98500	104.30019			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.29000	102.77569		10.27000	102.81284			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.49000	97.54301		10.48000	97.50381			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.90933		0.00000	100.85197			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.44531		0.00000	100.39287			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.03713		0.00000	100.98522			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.80915		0.00000	100.75633			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.79803		0.00000	100.74481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		84.88372	100.00000	84.29561				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		100.30424	100.00000	99.50607				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		70.05758	100.00000	69.65649				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.70321	3.00000	129.58520				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.64000		104.81455	11.64500	104.71061				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.94128	0.00000	103.87222				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.50010	0.00000	101.43208				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.95679	0.00000	99.89215				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.37500		94.43103	10.34000	94.46107				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.05995	0.00000	99.99989				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.78360	0.00000	100.72033				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.09429	0.00000	101.02785				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.00779	0.00000	100.94670				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.98258	0.00000	100.92110				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.11421	0.00000	101.04654				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.08148	0.00000	101.01382				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.93453	0.00000	100.87796				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.96124	0.00000	100.90303				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.90995	0.00000	100.85299				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.94957	0.00000	100.89016				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.90201	0.00000	100.84556				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.93504	0.00000	100.87653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.04000	101.72231		7.04500	101.65801			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.18000	107.90427		8.14500	107.95423			33,865,200,000.00	4,140,000	6,727,100,000.00
ES23	On 25/01/2023	Spot Bond	8.86500	108.79901		8.85500	108.78384			67,555,732,500.00	7,620,500	1,686,206,600.00
ES26	On 02/04/2026	Spot Bond	9.10000	91.09604		9.08000	91.16498			70,616,000,000.00	7,760,000	5,210,900,000.00
ES33	On 15/09/2033	Spot Bond	9.67000	81.59832		9.65000	81.68387			15,964,009,600,000.00	1,650,880,000	47,378,700,000.00
ES42	On 25/04/2042	Spot Bond	9.85000	91.03879		9.83500	91.09312			0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.83965		0.00000	100.78015			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.81007		0.00000	101.40731			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.24054		0.00000	100.18067			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.67677		0.00000	100.62382			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	99.96620		0.00000	99.91544			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.49636		0.00000	100.44121			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.03207		100.00000	11.94191			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.70929		100.00000	11.62155			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.40992		0.00000	100.35116			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.42670		0.00000	100.36552			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.46020		0.00000	100.39419			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.49361		0.00000	100.42279			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88000	101.42210		6.88500	101.36426			0.00	0	847,800,000.00
FRB05	On 21/12/2018	Spot Bond	9.85500	97.46766		9.82000	97.51603			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.49576		0.00000	100.44372			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.49569		0.00000	100.44365			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.36623		0.00000	101.30402			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.64618		0.00000	102.57960			0.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	11.65500	104.70941		11.62000	104.73714			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.86903		0.00000	98.79619			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	125.99200		2.22000	125.88540			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	268.30681		2.19000	268.08070			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000	105.59305		2.40000	105.19857			0.00	0	600,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.62000	149.50868		2.62000	149.37763			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.48000	202.20789		2.48000	202.03272			0.00	0	50,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.89000	108.31485		7.89500	108.23949			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95100	59.45577		7.95100	59.44259			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48200	37.52150		9.48300	37.51131			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.23692		9.72000	36.22689			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.36047		0.00000	103.26848			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.30177		0.00000	101.20890			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.26551		0.00000	101.17526			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.26551		0.00000	101.17526			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.92849		0.00000	100.84716			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.24397		0.00000	101.15528			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.45394		0.00000	100.37886			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.58291		0.00000	100.50036			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.39107		0.00000	100.32653			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.43074		0.00000	100.35955			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.20320		0.00000	101.18847			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.57444		0.00000	100.49311			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.42279		0.00000	100.35208			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	100.40230		0.00000	100.33503			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.46945		0.00000	100.39091			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	100.41565		0.00000	100.34614			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.44278		0.00000	100.36871			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	100.54831		0.00000	100.45652			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.53181		0.00000	100.44278			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.19811		100.09221	14.09509			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.37605		0.00000	100.31317			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.20352		0.00000	110.07106			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.45172		0.00000	100.37696			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.50679		0.00000	100.42281			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.16344		0.00000	101.08057			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.44058		0.00000	104.39594			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.42097		0.00000	100.35141			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	100.42584		0.00000	100.35546			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.38763		0.00000	100.32366			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.39419		0.00000	100.32827			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.52001		0.00000	100.43297			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.48903		0.00000	100.43574			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.47089		0.00000	100.41758			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.38703		0.00000	100.32232			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.36005		13.22500	54.30242			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.36409		0.00000	100.30322			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.36456		0.00000	100.30361			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.54568		0.00000	100.45523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.38177		0.00000	100.31794			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61500	93.77231		3.64500	93.41653			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.39897		0.00000	100.33225			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.39897		0.00000	100.33225			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.95983		0.00000	100.89365			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.15481		0.00000	100.08841			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.42526		0.00000	98.35982			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.19623		0.00000	101.18867			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.37509		0.00000	100.31238			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.36600		0.00000	100.30481			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.49330		0.00000	101.41697			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.43089		0.00000	100.35882			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.12178		0.00000	101.06037			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.47710		0.00000	101.40159			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.55055		0.00000	101.47767			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.49637		0.00000	100.41330			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.39037		0.00000	100.32510			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.49590		0.00000	100.41291			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.36169		0.00000	100.30123			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.53850		0.00000	101.42615			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.39419		0.00000	100.32827			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.39419		0.00000	100.32827			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.45307		0.00000	100.39713			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.09799		100.00000	8.72502			0.00	50,000,000,000	50,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond	0.00000	100.10369		100.00000	1.55287			0.00	50,000,000,000	50,000,000,000.00
FRC193	On 08/04/2016	Spot Bond	100.00000	17.76974		100.00000	100.00000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	100.00000	17.76974		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.60272		0.00000	101.53515			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.42237		0.00000	100.35256			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.41999		0.00000	100.35058			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.62039		0.00000	100.55489			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.35964		0.00000	100.30038			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.37772		0.00000	101.31376			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	115.58675		3.46000	115.47726			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.42772		0.00000	100.35702			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.43207		0.00000	100.36064			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	115.74660		3.44000	115.63715			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000	122.17847		1.78000	122.07965			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	115.58675		3.46000	115.47726			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000	120.78025		2.76000	120.67274			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000	126.01169		2.83000	125.89903			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.56965		0.00000	101.49723			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.59209		0.00000	99.59061			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.64043		0.00000	100.54963			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.65170		0.00000	100.55928			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.37161		0.00000	100.31032			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.42486		0.00000	100.35465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond		0.00000	103.59896		0.00000	103.51711			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.49627		0.00000	100.41406			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.47796		0.00000	100.39883			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.40517		0.00000	100.33741			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.59533		0.00000	100.51100			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.40468		0.00000	100.33702			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.83120		0.00000	102.71766			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	95.84102		0.00000	95.84132			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	94.63043		0.00000	94.60181			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.43685		0.00000	100.38294			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.69592		100.00000	8.63287			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.68198		100.00000	14.57553			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.90000	141.83863		4.90000	141.68862			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.13231		0.00000	102.08499			0.00	0	11,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.57065		0.00000	100.52274			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.44268		0.00000	103.39108			0.00	3,797,200,000	949,300,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.83549		0.00000	101.78447			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.03356		0.00000	102.97900			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.86403		0.00000	100.81180			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.32718		0.00000	100.27250			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	88.63475		0.00000	88.55861			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.71000	121.50895		2.71000	121.40129			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.31880		0.00000	101.26343			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.12880		10.38000	102.04161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	102.12880		10.38000	102.04161			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	101.35312		0.00000	101.35312			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	101.00019		0.00000	100.95018			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.56649		0.00000	101.49492			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.85000	98.21693		2.85000	98.12878			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.79000	193.35281		2.79000	193.18044			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.82000	98.74535		2.82000	98.65697			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		100.00000	53.33948		100.00000	100.00000		5,540,600,000,000,000.00	55,406,000,000	55,406,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.70000	257.99989		2.70000	257.77178			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	268.09995		2.20000	267.87381			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	253.70252		2.92000	253.47367			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	122.77941		2.59000	122.67181			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.30243		0.00000	101.24259			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	122.99716		2.12000	122.89410			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.52605		0.00000	101.46319			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	99.99987		0.00000	99.94118			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.26875		0.00000	101.20807			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.69000	97.46390		2.69000	97.37770			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.22877		104.97509	15.11347			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.24574		101.07593	19.10486			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.70477		100.44759	11.61957			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.43628		0.00000	100.38373			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.71188		100.76967	17.58258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.31000	107.65884		2.31000	107.56707			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.33000	105.99973		2.36000	105.60393			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.38226		0.00000	98.37897			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000	105.69456		2.39000	105.29975			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.85697		0.00000	100.78968			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	334.49231		2.40000	334.20473			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.21697		0.00000	100.17039			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.18405		0.00000	101.12136			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.11563		0.00000	101.05665			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	101.06216		0.00000	101.00607			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.79527		0.00000	100.73455			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.71028		0.00000	100.65287			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.18748		0.00000	101.10663			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	99.96022		0.00000	101.65568			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.19500	101.71230		6.20000	101.65976			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.85000	102.25484		6.85500	102.19415			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90000	100.70941		7.90500	100.63488			0.00	0	5,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.48000	100.58023		8.45000	100.60029			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.67500	111.12728		8.64000	111.17091			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.15000	102.89199		9.14000	102.85873			2,745,000,000.00	300,000	873,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.36000	97.22465		9.34500	97.22224			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.86000	88.47471		9.87000	88.35174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.92000	108.84582		9.90000	108.89395			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.20000	95.16790		10.18000	95.27683			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.47000	93.54917		10.46000	93.54400			6,637,980,000,000.00	634,000,000	317,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.49500	81.06476		10.48000	81.10538			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	100.31825		0.00000	100.26591			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.33043		0.00000	100.27605			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.33529		0.00000	100.28010			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.34739		0.00000	100.29017			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.36678		0.00000	100.30631			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.38132		0.00000	100.31840			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.44417		0.00000	100.37072			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.75848		0.00000	100.70974			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.79978		0.00000	100.74832			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.83717		0.00000	100.78325			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.84596		0.00000	100.79146			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.87091		0.00000	100.81477			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.90837		0.00000	100.84976			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.93958		0.00000	100.87892			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.07678		0.00000	101.00708			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.23332		0.00000	101.90463			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	99.94153		0.00000	99.88302			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.71000	99.32278		9.68000	99.32186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.99582		0.00000	100.95123			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		98.83592		0.00000	98.78673			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.67386		0.00000	99.62938			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		101.18437		0.00000	101.12783			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.21295		0.00000	101.15516			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.26820		0.00000	101.20797			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.33676		0.00000	101.27353			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.43193		0.00000	101.36451			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		100.56133		0.00000	100.50231			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.73095		0.00000	101.67657			0.00	0	48,770,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.84959		0.00000	101.43570			0.00	66,666,600	33,333,300.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.63316		0.00000	101.57790			0.00	0	550,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.59193		0.00000	101.53857			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.53640		0.00000	100.47781			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.93112		0.00000	100.86963			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.19091		0.00000	100.13877			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.73350		0.00000	100.68162			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.29658		0.00000	100.23359			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.58597		0.00000	101.51421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	101.90624		0.00000	101.85279			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.49657		0.00000	100.43793			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.22977		0.00000	101.17198			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.24520		0.00000	101.18666			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	101.09300		0.00000	101.04808			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	101.02388		0.00000	100.97512			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	101.43554		0.00000	101.37626			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.25482	97.50698		8.25972	97.43209			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.50921		0.00000	101.44701			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.60739	104.41639		8.61229	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	101.60390		0.00000	101.53797			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.05745	104.41639		9.06234	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	101.71962		0.00000	101.64911			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	99.80144		0.00000	101.47462			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	99.82922		0.00000	101.64092			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	99.82265		0.00000	101.70557			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.02759		0.00000	100.96526			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.31523		9.89000	101.23421			0.00	0	800,000.00
HWAY20	On 31/07/2020	Spot Bond	8.67000	106.92369		8.66000	106.89802			1,734,000,000.00	200,000	3,063,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	272.90649		1.97000	272.68142			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000	273.32935		1.95000	273.10437			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.65000	98.12704		9.63000	98.22251			965,000,000.00	100,000	3,227,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57000	98.77349		9.55000	98.87366			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.71211		100.00000	52.32995			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.68475		100.00000	13.58553			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	65.77614		100.00000	65.28870			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.48410		100.00000	30.25819			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.18410		100.00000	16.06417			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.64003		100.00000	9.56779			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.69942		100.00000	55.28666			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	112.42452		1.75000	112.00801			5,780,262,788,000.00	3,360,617,900	85,424,121,900.00
I2038	On 31/01/2038	Spot Bond	2.09000	112.73200		2.09000	112.63782			9,094,372,496,000.00	4,351,374,400	64,281,359,900.00
I2046	On 31/03/2046	Spot Bond	2.21000	109.61530		2.21000	109.52286			46,373,756,000.00	20,983,600	44,235,244,600.00
I2050	On 31/12/2050	Spot Bond	2.19000	118.14510		2.19000	118.04544			4,885,033,710,000.00	2,230,609,000	47,478,548,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.10000		0.00000	93.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.78000	102.98129		7.78500	102.91271			0.00	0	750,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.31842		0.00000	101.26222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.52270	0.00000	100.46344				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.28000		102.74471	8.28500	102.66784				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.61000		105.14013	8.58000	105.16935				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.87000		103.91632	7.87500	103.84910				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.30238	0.00000	101.24767				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.88947	0.00000	100.83456				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.75000		113.98208	4.75000	113.86279				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.10000		101.44029	8.10500	101.36292				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.15208	0.00000	101.09800				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.22071	0.00000	101.16332				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000		124.61963	1.60000	124.52054				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		126.25665	2.19000	126.15014				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.50811	0.00000	100.53179				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.34242	0.00000	101.36270				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.73000		100.23301	8.70000	100.26234				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.90980	0.00000	100.85682				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.12621	0.00000	102.07104				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.90878	0.00000	100.85392				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.28500		97.51884	9.25000	97.57339				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.76000		90.73863	9.75000	90.70744				976,000,000.00	100,000	1,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.72254	0.00000	100.66918				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.81000		95.22869	8.78000	95.25770				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.81000		98.29645	9.80000	98.26387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	101.19921		0.00000	101.14555			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.23525		0.00000	101.17994			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.04000	99.66461		8.04500	99.58921			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.06500	98.10727		9.03000	98.15581			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.37008		0.00000	101.30855			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.95412		0.00000	100.90089			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.38000	101.57825		8.35000	101.58438			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.02500	101.94229		8.99000	102.00411			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.08000	102.44137		10.07000	102.42005			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.13044		0.00000	100.07447			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00369		100.00000	0.00367			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.24395		0.00000	101.19091			0.00	400,000,000	100,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.30550		0.00000	101.24998			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.40000	98.72584		9.38500	98.72097			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.33326		5.00000	102.29161			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.33326		5.00000	102.29161			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.90446		5.00000	100.86317			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.33326		5.00000	102.29161			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.25863		4.00000	100.22627			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.86516		0.00000	100.79073			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.81925		0.00000	100.74649			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.17508		0.00000	100.09997			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	87.36511		100.00000	85.58214			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	106.08794		9.20000	106.00976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.15137	0.00000	100.08651			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.15137	0.00000	100.08651			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	101.09435	0.00000	101.02791			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.73023	100.00000	7.67418			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	101.22093	0.00000	101.16806			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	101.08533	0.00000	101.03080			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.95818	0.00000	100.90379			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.78000	99.77424	9.78500	99.69221			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.70485	0.00000	100.65073			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	102.25863	0.00000	102.21158			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.47051	0.00000	100.41988			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.76129	0.00000	100.68323			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.23180	100.00000	6.18510			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IN248U		On 26/06/2014	Spot Bond	100.00000	84.45238	100.00000	83.88686			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	83.39486	100.00000	81.71577			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	97.56098	100.00000	96.64286			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	84.56605	100.00000	82.84020			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.90311	5.90000	99.88698			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.90000	99.79030	5.90000	99.77421			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.67775	5.90000	99.66170			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	99.56546	5.90000	99.54944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA419	On 06/05/2014	Spot Bond	5.95000	99.44881		5.95000	99.43269			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.95000	99.33608		5.95000	99.32000			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.22361		5.95000	99.20756			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.11139		5.95000	99.09538			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.86923		6.05000	98.85303			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.53015		6.05000	98.51406			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.17084		0.00000	100.09750			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.38539	100.94337		11.41605	100.81786			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.38539	99.81189		11.41605	99.68778			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.31910		0.00000	100.25124			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.78285		0.00000	100.69984			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.31307		0.00000	100.24659			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.06993		6.50000	100.01748			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.41089		0.00000	100.34217			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.13242		0.00000	100.07563			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310		0.00000	97.44310			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.45889		0.00000	100.40129			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	99.88687		0.00000	101.25841			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.87168		0.00000	101.35970			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.95337		0.00000	100.90119			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.30639		0.00000	100.24058			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.05708		0.00000	100.00000			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.15822		0.00000	102.11096			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.08356		0.00000	102.03548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235		On 20/12/2014	Spot Bond	0.00000	100.30316		0.00000	100.25250			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.30075		0.00000	100.25051			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.45743		0.00000	100.40822			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	101.23986		0.00000	101.18939			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	101.04852		0.00000	100.99667			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.92763		0.00000	100.87592			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.81762		0.00000	100.76723			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.80783		0.00000	100.75806			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.62273		0.00000	100.57233			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.34089		0.00000	100.29219			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.18059		0.00000	100.10311			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.63237		0.00000	100.58294			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.49918		0.00000	99.45223			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
IP268U		On 23/04/2014	Spot Bond	100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.51915		0.00000	101.46230			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.55356		0.00000	101.49546			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.57655		0.00000	101.51761			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.79000	104.27791		8.79500	104.19097			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.55454		0.00000	100.49317			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.21000	101.92207		9.18000	101.93589			0.00	0	58,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00008		0.00000	99.94381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond	0.00000	99.94122		0.00000	99.88272			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.97312		0.00000	100.90053			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.32518		0.00000	100.25611			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.96000	104.82104		8.96500	104.73962			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.32668		0.00000	102.26204			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.73959		0.00000	100.67091			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	117.03453		3.28000	116.92539			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.80000	130.50177		3.80000	130.37498			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.03374		0.00000	100.04228			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	99.91382		0.00000	99.84922			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.77439		0.00000	101.70682			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.58662		0.00000	100.51986			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.24544		0.00000	100.17865			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000	92.84572		3.75000	92.49302			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000	98.74723		3.75000	98.49224			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.64204		0.00000	100.57163			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.22576		0.00000	101.15564			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.47051		0.00000	100.41988			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.35500	110.27912		12.32000	110.28220			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.70289		0.00000	101.62602			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.80000	130.50177		3.80000	130.37498			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	86.16832		100.00000	84.43339			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	96.00000		100.00000	95.13282			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	83.41089		100.00000	80.53691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.67935		0.00000	100.62619			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	101.29023		0.00000	101.23905			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.83060		0.00000	100.77858			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	97.18173		5.80000	97.18173			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.87085		5.90000	99.85473			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.75812		5.90000	99.74204			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.64564		5.90000	99.62960			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.95000	99.41657		5.95000	99.40047			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.95000	99.30392		5.95000	99.28785			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	5.95000	99.07938		5.95000	99.06338			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	6.05000	98.83684		6.05000	98.82065			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	101.13385		0.00000	101.07156			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	101.23687		0.00000	101.17830			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	101.28355		0.00000	101.22455			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.68485		0.00000	101.63169			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.05315		0.00000	99.99996			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	101.07880		0.00000	101.02525			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	101.04819		0.00000	100.99671			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.95225		0.00000	100.90208			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	101.07418		0.00000	101.02083			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.83353		0.00000	100.77985			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.88066		0.00000	100.81837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond	0.00000	100.73681	0.00000	100.67881				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	99.86680	0.00000	99.80966				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	99.86586	0.00000	99.80832				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	99.86399	0.00000	99.80564				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	99.87243	0.00000	99.81771				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.42502	0.00000	101.36615				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.23682	0.00000	101.17825				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.38213	0.00000	100.32250				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.93544	0.00000	100.87893				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.71281	0.00000	100.65988				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.70521	0.00000	100.65286				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	100.00000	1.56272	100.00000	100.00000			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	62.03156	100.00000	61.56673				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.38238	0.00000	101.32142				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.38444	100.00000	64.89990				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.03032	0.00000	101.66464				0.00	500,000,000	500,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.47628	100.00000	23.30036				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	99.83695	0.00000	101.56081				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	58.32994	100.00000	57.89285				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	59.64176	100.00000	59.19483				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	64.19822	100.00000	63.72247				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	60.86322	100.00000	60.51746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		63.61613	100.00000	63.13942				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		57.39474	100.00000	56.97863				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.29820	100.00000	59.71631				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.82870	0.00000	100.76083				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.54725	0.00000	101.47414				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.89000		135.08117	8.87000	135.17930				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.69678	0.00000	100.64270				0.00	4,000,000,000	2,000,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.38334	0.00000	100.28026				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.74672	0.00000	100.68820				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.59750	0.00000	100.54149				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.31257	0.00000	101.25370				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.31000		96.47204	9.28000	96.48188				1,862,000,000.00	200,000	779,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.46000		94.14881	9.43000	94.17190				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.91000		97.84140	9.90000	97.80840				1,982,000,000.00	200,000	1,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.73192	0.00000	100.64482				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.78000		103.22748	10.78500	103.13064				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.79888	0.00000	100.70366				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.90936	0.00000	100.84876				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.97126	0.00000	100.90655				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.04545	0.00000	100.97581				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.10327	0.00000	101.05260				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.35779	0.00000	101.30664				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.76652		0.00000	99.72274			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		99.40022		0.00000	99.35287			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		100.49473		0.00000	100.44685			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.04420		0.00000	98.99641			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.56027	100.00000		80.39648			0.00	21,100,000,000	21,100,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		98.91599	100.00000		98.11828			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		62.44024	100.00000		62.08552			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		58.32994	100.00000		57.89285			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.68217		0.00000	100.63092			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		54.53277	100.00000		54.13741			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		98.11828	100.00000		97.33333			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		66.66670	100.00000		66.66668			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		66.66667	100.00000		99.18478			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		94.31525	100.00000		93.58974			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		97.33333	100.00000		96.56085			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.85549		0.00000	99.81213			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		99.87009		0.00000	101.53815			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.78093		0.00000	100.73021			0.00	1,560,000,000	780,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.17122		0.00000	100.12092			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		99.83910		0.00000	101.34172			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.48924		0.00000	100.38836			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.17242		0.00000	101.06974			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.51143		0.00000	100.45761			0.00	0	49,800,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.47605		0.00000	100.42614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.82305		0.00000	100.76995			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.91537		0.00000	100.86626			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.98872		0.00000	100.93556			0.00	400,000,000	100,000,000.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	81.41593		100.00000	80.70175			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	62.36446		100.00000	61.89714			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	21.80137		100.00000	21.64331			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	53.22601		100.00000	52.84012			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.20500	99.11002		9.17000	103.67871			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.53359		0.00000	100.47047			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.49652		0.00000	100.43788			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	99.87611		0.00000	99.82300			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94271			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94229			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94024			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.57274		0.00000	101.51191			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.65699		0.00000	101.59330			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.54500	100.14519		8.51500	100.14280			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.27500	102.59229		9.24000	102.64778			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.07500	102.16938		10.06000	102.16550			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.81000	104.47021		6.81500	104.40916			0.00	0	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.33284		0.00000	100.27805			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.34498		0.00000	100.28816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	10.11000	101.07756		10.10000	101.03705			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.78000	101.48408		7.78500	101.41419			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.75864		0.00000	100.69908			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.47000	101.24000		9.44000	101.24225			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.41465		0.00000	100.35622			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.95000	101.12891		9.93500	101.12321			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.19357		100.00000	9.12692			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.72771		0.00000	100.67061			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.17000	101.12667		9.14000	101.13179			917,000,000.00	100,000	392,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.29500	103.36578		6.30000	103.31181			0.00	0	2,500,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.88000	103.90269		7.88500	103.83012			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.11000	105.15059		9.08000	105.15795			0.00	0	350,900,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.71317		100.89771	6.66246			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.80163		100.61875	6.75038			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.95596		0.00000	100.90158			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.97149		0.00000	100.91620			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.98560		0.00000	100.92949			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.99250		0.00000	100.93598			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.07756		0.00000	101.01609			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.17649		0.00000	101.10926			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43040		100.00000	0.42717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.43040	100.00000	0.42717				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.43000		96.35635	9.42000	96.33839				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.73000		99.65989	7.73500	99.58697				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		101.30210	0.00000	101.25230				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.63000		99.75719	9.62000	99.72672				0.00	0	611,700,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.47766	0.00000	101.42879				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.40000		100.37400	9.38500	100.37422				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.92391	0.00000	100.87058				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.78000		100.17817	9.77000	100.16286				0.00	0	400,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.26941	0.00000	102.21623				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.03905	0.00000	100.98671				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.95463	0.00000	101.90029				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.13698	0.00000	101.08470				0.00	17,000,000,000	8,500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.84517	0.00000	100.79351				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.33776	0.00000	100.28428				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.48000		104.76059	7.48500	104.69096				0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.72601	0.00000	100.66297				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.10500		110.48967	9.07000	110.56590				1,821,000,000.00	200,000	1,900,000.00
NBK4	On 28/10/2024	Spot Bond	11.06500		33.01828	11.04500	33.05266				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.88000		106.26783	7.88500	106.19519				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.45657	0.00000	101.39645				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.54057	0.00000	101.47713				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.23000		102.38137	8.23500	102.30504				0.00	0	2,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.26841	0.00000	100.21149				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	100.85849	0.00000	100.79613				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.15318	0.00000	100.08751				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.93945				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	99.83716	0.00000	101.56101				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.71683	0.00000	100.65559				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.87571	0.00000	88.82027				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.67877	0.00000	100.62081				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.29944	0.00000	101.24012				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.42365	0.00000	101.35894				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.26460	0.00000	101.20480				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	99.85263	0.00000	99.78946				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.07669	0.00000	85.01936				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.47795	0.00000	100.42532				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.01276	0.00000	100.95148				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.36072	0.00000	100.30126				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.34132	0.00000	100.28511				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	99.96067	0.00000	99.90183				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.32941	0.00000	100.27519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.32382	0.00000	100.26970				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.32359	0.00000	100.26951				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.23698	0.00000	101.18159				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.37509	0.00000	100.31238				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.23500	103.01247	10.21500	103.10999				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.37269	0.00000	100.31038				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.27000	101.78078	10.25000	101.88088				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.37509	0.00000	100.31238				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.33582	0.00000	100.27970				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.63599	0.00000	100.57954				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.73000	102.99515	8.73500	102.91664				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.95869	0.00000	103.88346				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.83961	0.00000	100.77185				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00001	0.00000	99.95206				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.56000	114.22605	12.53000	114.21954				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.16297	0.00000	111.09066				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.88082	0.00000	101.83568				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.85321	0.00000	100.77843				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	162.45176	2.21000	162.31461				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.16000	102.75461	9.15000	102.72579				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.48778	0.00000	100.43616				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.47237	0.00000	100.42155				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.79000	104.22740	9.78000	104.18905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.79513	0.00000	100.73899				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.83022	0.00000	100.78017				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.03551	0.00000	100.98411				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.74948	0.00000	100.69662				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.77806	0.00000	100.72315				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.99000	104.86701	9.98000	104.83639				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.80667	0.00000	100.74971				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.77812	0.00000	100.72321				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.79518	0.00000	100.73904				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.19000	104.24326	10.18000	104.20094				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.85233	0.00000	100.79209				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.81809	0.00000	100.76031				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.80660	0.00000	100.74964				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.02299	0.00000	100.95045				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.95358	0.00000	100.88604				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.82942	0.00000	100.77082				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.23000	105.14596	7.23500	105.08343			408,495,000,000,000.00	56,500,000,000	9,085,000,000.00	
NRA018	On 30/11/2018	Spot Bond	8.94500	116.62765	8.91000	116.68479			0.00	0	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.33000	122.29425	9.31500	122.29883			1,866,000,000,000.00	200,000,000	800,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.10500	168.33793	2.10500	168.19724			0.00	0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.59000	124.98172	9.57000	125.06477			0.00	0	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	101.41013	0.00000	101.35184				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.37226	0.00000	101.31546				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.46372	0.00000	101.40450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	101.27130		0.00000	101.21433			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.07785		0.00000	102.02530			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.28209		0.00000	100.22225			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.73702		0.00000	100.68080			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.76345		0.00000	100.70519			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.86725		0.00000	100.78589			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.08808		0.00000	101.00036			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.98961		100.00000	16.86230			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	31.25756		100.00000	31.02592			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.01000	106.73049		7.01500	106.66248			1,402,000,000.00	200,000	217,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.83710		100.00000	15.71843			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.17000		0.00000	97.50000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.52303		100.00000	45.79797			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.95737		0.00000	100.90291			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.19960		0.00000	101.14469			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.67004		0.00000	100.61580			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.59774		0.00000	100.54358			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.86474		0.00000	100.81670			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.73663		0.00000	100.68859			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.75554		0.00000	100.70032			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.51630		0.00000	100.45842			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.52281		0.00000	100.47130			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.37631		0.00000	100.32238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.37015		0.00000	100.31710			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.41134		0.00000	100.35340			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.39033		0.00000	100.33438			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.37744		0.00000	100.32334			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.43288		0.00000	100.37185			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.40713		0.00000	100.34877			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.39088		0.00000	100.33486			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.45668		0.00000	100.39223			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.42670		0.00000	100.36552			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.40656		0.00000	100.34828			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.17820		0.00000	101.12375			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.21639		0.00000	101.16029			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.23357		0.00000	101.17672			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.27176		0.00000	101.21325			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.43589		0.00000	101.37026			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.47405		0.00000	101.40676			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.40639		0.00000	101.34321			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.78000		103.65020		6.78500	103.59190			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.66500		97.14406		6.67000	97.09027			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.31000		38.55417		8.29000	38.61508			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.78000		109.89030		6.78500	109.82338		2,606,766,399,600,000.00	84,478,820,000	77,759,199,900.00	
R158	On 15/09/2015	Spot Bond	6.78000		109.89030		6.78500	109.82338			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.68000		90.98676		6.68500	90.93167			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.78000		115.69909		6.78500	115.62409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.61000		85.34114		6.61500	85.28582			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.49000		118.50370		8.47000	118.59281		9,843,942,414,645,000.00	59,474,960,500	02,378,142,400.00	
R187P	On 21/12/2026	Spot Bond	8.23000		35.88809		8.21000	35.95195			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.15000		33.45788		8.13000	33.52410			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		278.68245		1.70000	278.45876		35,613,125,410,000.00	20,948,897,300	28,748,932,100.00	
R201	On 21/12/2014	Spot Bond	6.29500		104.22550		6.30000	104.16876		20,773,500,000,000.00	3,300,000,000	83,200,000,000.00	
R202	On 07/12/2033	Spot Bond	1.99000		217.24886		1.99000	217.06933		137,320,855,052,000.00	69,005,454,800	57,911,469,500.00	
R2023	On 28/02/2023	Spot Bond	8.38000		96.89107		8.37000	96.88661		3,591,259,391,200,000.00	28,551,240,000	44,947,739,500.00	
R203	On 15/09/2017	Spot Bond	7.61000		102.41151		7.58000	102.43975		1,679,077,096,800,000.00	20,640,880,000	60,322,900,000.00	
R2030	On 31/01/2030	Spot Bond	8.88500		93.99610		8.87500	94.00802		403,697,971,500,000.00	45,435,900,000	45,637,200,000.00	
R2037	On 31/01/2037	Spot Bond	9.07500		96.02808		9.05500	96.14065		881,240,761,500,000.00	97,106,420,000	30,673,900,000.00	
R204	On 21/12/2018	Spot Bond	7.85500		102.89437		7.82000	102.96541		4,860,079,402,421,500.00	18,724,303,300	42,505,080,000.00	
R2048	On 28/02/2048	Spot Bond	9.15500		96.67657		9.13000	96.85684		1,648,185,819,100,000.00	80,031,220,000	58,337,520,000.00	
R207	On 15/01/2020	Spot Bond	8.11000		97.72129		8.10000	97.70130		6,252,281,260,440,000.00	70,934,804,000	75,729,055,400.00	
R208	On 31/03/2021	Spot Bond	8.25000		92.28521		8.23500	92.29874		3,744,003,681,000,000.00	53,818,628,000	72,290,348,700.00	
R209	On 31/03/2036	Spot Bond	9.00000		73.97417		8.98000	74.07166		1,306,427,220,000,000.00	45,158,580,000	89,950,100,000.00	
R210	On 31/03/2028	Spot Bond	1.90000		162.67782		1.90000	162.54473		4,690,696,060,000.00	2,468,787,400	24,379,719,500.00	
R211	On 31/01/2017	Spot Bond	0.90000		127.00766		0.90000	126.91398		9,746,034,840,000.00	10,828,927,600	34,791,211,800.00	
R212	On 31/01/2022	Spot Bond	1.62000		131.40700		1.62000	131.30229		44,432,941,716,000.00	27,427,741,800	93,984,890,100.00	
R213	On 28/02/2031	Spot Bond	8.85000		84.64555		8.84000	84.66240		2,562,196,405,185,000.00	89,513,718,100	30,313,242,500.00	
R214	On 28/02/2041	Spot Bond	9.07000		74.93144		9.05500	74.99514		3,934,399,293,400,000.00	33,781,620,000	17,132,460,000.00	
R226C	On 15/09/2014	Spot Bond	6.26500		97.31085		6.27000	97.25999			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.84000		93.88939		6.84500	93.83363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.68000	90.98676		6.68500	90.93167			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.60000	88.17821		6.60500	88.12324			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.61000	85.34114		6.61500	85.28582			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.35000	98.71201		6.35500	98.66014			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.30000	95.71506		6.30500	95.66283			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.75000	92.30569		6.75500	92.24979			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.62000	89.48392		6.62500	89.42848			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.60000	86.65391		6.60500	86.59826			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.66000	83.75395		6.66500	83.69775			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.58500	78.76665		7.55500	78.79151			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.63500	75.75323		7.60500	75.78777			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.86000	72.30592		7.82500	72.36262			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.84000	69.63479		7.80500	69.70125			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.82000	67.07524		7.78500	67.15070			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.81000	64.58675		7.77500	64.67035			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.07000	61.20218		8.06000	61.19883			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.05000	58.90435		8.04000	58.90405			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.17000	56.15656		8.15500	56.17789			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.14000	54.07257		8.12500	54.09715			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.11000	52.08095		8.09500	52.10850			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.08000	50.17716		8.06500	50.20746			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.04000	48.39974		8.02500	48.43262			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.00000	46.70327		7.98500	46.73853			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.43000	43.05331		8.41000	43.10844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C		On 21/12/2024	Spot Bond	8.39000	41.48213		8.37000	41.53939			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.35000	39.98367		8.33000	40.04285			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.31000	38.55417		8.29000	38.61508			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.27000	37.19010		8.25000	37.25256			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.23000	35.88809		8.21000	35.95195			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.19000	34.64502		8.17000	34.71012			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.15000	33.45788		8.13000	33.52410			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	101.99754		0.00000	101.92147			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.93657		0.00000	100.86847			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	99.82842		0.00000	101.94964			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	101.81490		0.00000	101.74374			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	14.40400		100.00000	14.29606			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	6.58832		100.00000	6.53950			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond	100.00000	17.91201		100.00000	17.78215			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.61874		0.00000	100.56149			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.13628		0.00000	100.07788			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.54371		0.00000	100.48430			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	101.08610		0.00000	101.03142			0.00	0	599,540,000.00
RDFC11		On 14/05/2014	Spot Bond	0.00000	100.84126		0.00000	100.79273			0.00	0	0.00
RDFC12		On 14/08/2014	Spot Bond	0.00000	100.92702		0.00000	100.87354			0.00	0	0.00
RDFC13		On 24/03/2015	Spot Bond	0.00000	100.24533		0.00000	100.19324			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	101.41441		0.00000	101.35596			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	100.89607		0.00000	100.83828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	101.64330		0.00000	101.58448			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.23178		0.00000	101.17194			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.55663		0.00000	100.49810			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.10386		0.00000	100.05191			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.38540		0.00000	101.32738			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.30518		0.00000	102.25716			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.73852		0.00000	100.68065			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.63000		0.00000	100.56939			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.67839		0.00000	100.62039			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	101.67544		0.00000	101.59212			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.20985		0.00000	100.11980			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	102.13702		0.00000	102.03735			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.91418		0.00000	101.82503			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.91418		0.00000	101.82503			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.32025		0.00000	100.23288			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.35685		0.00000	100.25944			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.78284		0.00000	100.69984			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.33983		12.35000	104.23625			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.65518		0.00000	100.58605			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.24922		100.00000	14.14243			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.61316		0.00000	100.54848			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.05622		0.00000	100.99017			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	99.84728		0.00000	99.78199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	101.54113		0.00000	101.47687			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.96969		0.00000	100.89913			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.47171		100.00000	2.45359			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	13.42177		100.00000	10.65785			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.74547		100.00000	24.56004			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.23028		100.00000	14.17802			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.78932		100.00000	19.64102			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	105.80732		0.00000	105.66755			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	102.87018		0.00000	102.74128			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.55000	106.71037		9.53500	106.70512			955,000,000.00	100,000	1,590,000,000.00
RW23	On 10/12/2023	Spot Bond		9.63000	102.31283		9.62000	102.29536			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.00000	105.15753		9.99000	105.15025			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.80281		0.00000	97.83033			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.03000	110.48255		8.03500	110.39832			26,499,000,000,000.00	3,300,000,000	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.90215		0.00000	100.83814			0.00	80,000,000	20,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.66000	103.34629		9.63000	103.35675			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.44803		0.00000	101.38583			0.00	0	100,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.45119		0.00000	100.38755			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.44992		0.00000	101.38588			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	101.49648		0.00000	101.43135			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	101.46685		0.00000	101.40297			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.88000	105.40375		7.88500	105.33084			1,576,000,000.00	200,000	1,070,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	9.45500	96.47930		9.42000	96.51822			1,891,000,000.00	200,000	392,600,000.00
SBK11	On 09/04/2014	Spot Bond	2.50000	130.52801		2.50000	130.41473			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.24000	107.82469		8.24500	107.74672			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.10000	108.02038		8.10500	107.94345			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.03000	108.11841		8.03500	108.04201			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.01000	98.30114		8.98000	98.31662			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.17500	107.91548		8.18000	107.83800			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.14000	107.96441		8.14500	107.88719			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.40852		0.00000	100.35099			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.48190		0.00000	100.44156			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.34187		0.00000	100.26916			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.07770		0.00000	100.01934			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.66000	101.08345		8.63000	101.10224			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.64127		0.00000	101.58668			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.27763		0.00000	100.21868			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.38080		0.00000	104.32324			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.40000	106.92752		9.38500	106.92604			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.14000	103.32979		10.12000	103.38241			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.05519		0.00000	100.99128			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.42070		0.00000	101.37062			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.08493		0.00000	101.02807			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.56793		0.00000	103.51202			0.00	3,400,000,000	3,400,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.95500	102.92104		8.92000	102.98791			3,582,000,000.00	400,000	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.55921		100.00000	9.49518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.92000	102.56712		9.91000	102.54754			0.00	0	3,900,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.19000	95.84358		9.17000	95.90977			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.95000	96.26946		9.93500	96.26725			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.96000	109.81658		7.96500	109.73494			1,592,000,000.00	200,000	1,300,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	267.48059		2.23000	267.25433			0.00	0	970,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.60000	124.61963		1.60000	124.52054			4,800,000,000,000.00	3,000,000,000	1,500,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	103.93000		0.00000	104.04241			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.08275		100.00000	9.01690			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.17000	122.71495		2.17000	122.61164			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.06993		6.50000	100.01748			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.43872		0.00000	100.37340			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.14198		0.00000	100.08115			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.77296		0.00000	101.71057			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.64000	99.93467		9.61000	99.93777			0.00	0	430,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.49875		0.00000	101.43604			0.00	29,100,000	11,200,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	99.94258		0.00000	99.88528			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.27668		0.00000	100.21726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.25331		0.00000	100.19964			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	101.07635		0.00000	101.02361			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.66423		100.00000	9.59181			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.52351		0.00000	100.46408			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08000	104.62965		8.08500	104.55018			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.45500	98.55839		9.42000	98.60400			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.96000	98.44438		8.93000	98.46029			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.90064		0.00000	100.84609			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.87014		0.00000	100.81276			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.24093		0.00000	101.18697			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.87632		0.00000	100.81853			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.35217		0.00000	101.29148			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.71000	104.44549		8.68000	104.43266			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.62874		0.00000	101.57301			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.17197		0.00000	101.70676			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.82933		0.00000	101.42694			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.80000	92.02734		9.78500	96.03595			0.00	0	2,403,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.73104		0.00000	100.66857			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.25832		0.00000	100.19399			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.34725		0.00000	101.28586			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.85800	84.70319		9.84300	84.70353			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.92000	84.42664		9.90500	84.42652			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.54000	103.36955		7.54500	103.30306			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.37000	92.33126		9.36000	92.30256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	100.41848		0.00000	100.35644			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.79000	98.93332		8.76000	98.95073			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.47000	104.58401		2.50000	104.19280			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.80500	99.28300		8.77000	99.34289			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.94376		0.00000	100.89406			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.03208		0.00000	100.95302			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.80500		0.00000	100.74511			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.91000	107.26733		9.89000	107.32917			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.64646		0.00000	100.59127			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.99901		0.00000	99.94240			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.39703		0.00000	100.33824			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.08000	75.95340		10.07000	75.95774			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	99.84750		0.00000	101.26700			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.43516		0.00000	101.37514			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	99.76345		0.00000	99.71909			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.65970		0.00000	99.61531			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.65981		0.00000	99.61543			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.55165		0.00000	99.50361			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.42492		0.00000	99.37699			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.40892		0.00000	99.36100			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.37642		0.00000	99.32845			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.37729		0.00000	99.32939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1054	On 20/05/2014	Spot Bond	0.00000	99.31215		0.00000	99.26416			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.27908		0.00000	99.23102			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.19161		0.00000	99.14311			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.95192			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.93594		0.00000	99.88789			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.96941		0.00000	98.92110			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.84488		0.00000	98.79607			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.82737		0.00000	98.77851			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.85518		0.00000	99.80690			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	85.28037		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.24000	107.49757		7.24500	107.42764			0.00	0	280,100,000.00
SZ25	On 30/09/2025	Spot Bond	9.09000	99.53519		9.07000	99.60301			0.00	0	100,000.00
T018	On 15/07/2014	Spot Bond	100.00000	82.89197		100.00000	82.35947			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	64.57555		100.00000	64.09701			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.65312		100.00000	28.43841			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.26715		0.00000	101.21451			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.12665		0.00000	101.07382			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.79408		0.00000	100.74332			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.65019		0.00000	100.59468			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.74037		0.00000	99.69710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS120	On 21/05/2014	Spot Bond	0.00000		98.73823	0.00000	98.72897				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.73776	0.00000	100.68743				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.32075	0.00000	100.26799				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.33776	0.00000	100.28216				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.85410	0.00000	98.80636				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.12357	0.00000	101.07078				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.03000		103.02524	8.03500	102.94755				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.36254	0.00000	101.30380				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.40450	0.00000	101.34408				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.69028	7.83000	101.62558				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.33947	0.00000	101.28165				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.39191	0.00000	101.33200				0.00	400,000,000	100,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.35925	0.00000	101.29614				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.33947	0.00000	101.28165				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.39191	0.00000	101.33200				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.54707	7.16000	101.48788				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.49468	0.00000	101.43065				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.48629	0.00000	101.42260				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.68751	0.00000	101.61573				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.66028	0.00000	101.58958				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.48246	0.00000	102.37844				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.38845	0.00000	102.28827				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.33737	0.00000	101.27963				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.40450		0.00000	101.34408			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.78611		8.73000	101.76208			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.33107		0.00000	101.27359			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.39191		0.00000	101.33200			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.32500	97.76993		9.29000	97.86413			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.49887		0.00000	101.43467			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.47580		0.00000	101.41253			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.68332		0.00000	101.61171			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.67494		0.00000	101.60367			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.33621		0.00000	102.23815			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.34457		0.00000	102.24617			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.40402		0.00000	101.34598			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.03122		101.06155	6.97863			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.33107		0.00000	101.27359			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.12136		0.00000	110.06293			0.00	2,680,000,000	1,340,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.51983		0.00000	101.45480			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.60369		0.00000	101.53528			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.49081		0.00000	102.38645			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.77917		0.00000	101.72491			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.37244		0.00000	101.31565			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.39350		0.00000	101.33587			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.37244		0.00000	101.31565			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.39350		0.00000	101.33587			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.40402		0.00000	101.34598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.35981		0.00000	101.30351			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.39350		0.00000	101.33587			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.50928		0.00000	101.44709			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.50928		0.00000	101.44709			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.50928		0.00000	101.44709			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.67766		0.00000	101.60881			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.71974		0.00000	101.64923			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.66713		0.00000	101.59870			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	102.50835		0.00000	102.40652			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	102.56089		0.00000	102.45697			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	102.53987		0.00000	102.43679			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.53000	108.56655		8.53500	108.48669			853,000,000.00	100,000	990,000,000.00
TL20	On 22/02/2020	Spot Bond		8.28500	90.36329		8.27500	90.34634			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.52000	105.88800		8.49000	105.90776			1,704,000,000.00	200,000	5,630,000,000.00
TN20	On 17/09/2020	Spot Bond		9.45000	105.56910		9.43500	105.56321			2,864,673,000,000.00	303,140,000	15,869,970,000.00
TN23	On 06/11/2023	Spot Bond		9.56000	112.18664		9.55000	112.16496			0.00	0	10,740,000,000.00
TN25	On 19/08/2025	Spot Bond		9.69000	99.91973		9.67000	99.97643			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond		9.63500	98.01581		9.61500	98.08357			2,920,946,600,000.00	303,160,000	7,038,400,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.14681		0.00000	101.09362			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.80085		0.00000	100.74430			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	101.01625		0.00000	100.96215			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.94874		0.00000	100.89141			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.97412		0.00000	100.91523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.97671	0.00000	100.91765				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.10183	0.00000	101.03504				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.36124	0.00000	101.27840				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.23980	0.00000	100.18985				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00006	0.00000	99.94621				0.00	400,000,000	100,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00007	0.00000	99.94501				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.19383	10.00000	100.11071				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18900	9.75000	100.10795				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18852	100.00000	10.10730				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.85304	0.00000	99.80896				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.73707	0.00000	99.69325				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.42869	0.00000	99.38358				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.23895	0.00000	99.19504				0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.18193	0.00000	97.13444				0.00	0	10,000,000,000.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.63015	0.00000	99.58577				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.48062	0.00000	96.43262				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.30218	0.00000	96.25477				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.99780	0.00000	98.95225				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.32509	0.00000	98.27856				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.20961	0.00000	95.16006				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.90878	0.00000	97.85736				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.17335	0.00000	94.11585				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.69784	0.00000	97.64706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond	0.00000		93.98259		0.00000	93.93824			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		93.81059		0.00000	93.75466			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		97.19559		0.00000	97.14429			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		93.65927		0.00000	93.60430			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	100.00000		50.47702	100.00000	50.19026			860,000,000,000,000.00	8,600,000,000	5,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.19322	100.00000	13.09437				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		100.05477	100.00000	99.26069				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		101.25770	0.00000	101.21278				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		101.22775	0.00000	101.18284				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		101.19781	0.00000	101.15289				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		100.71456	100.00000	99.91099				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		101.15289	0.00000	101.10797				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		101.12295	0.00000	101.07803				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.77392	0.00000	100.72555				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.79516	0.00000	100.74436				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.74671	0.00000	100.69801				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000		100.41814	0.00000	100.36989				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		101.37096	0.00000	101.31955				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.88175	0.00000	100.82664				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		101.20658	0.00000	101.16133				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.78575	0.00000	100.73664				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.65000		106.23032	9.63500	106.22568				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.48920	0.00000	101.43562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	101.56179		0.00000	101.49752			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93164			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.95000	101.35420		9.92000	101.35986			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.18798		0.00000	100.13664			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.17381		0.00000	100.12145			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.07000		0.00000	101.01350			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.10646		0.00000	101.04798			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.10806		0.00000	101.04949			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.19121		0.00000	100.13359			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.19667		0.00000	100.13742			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14000	114.89135		7.14500	114.81407			0.00	0	10,609,100,000.00
WS05	On 01/08/2018	Spot Bond	1.38000	234.25034		1.38000	234.06830			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.08000	105.28556		7.08500	105.21936			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.11500	105.62493		8.08500	105.63858			87,155,100,000.00	10,740,000	9,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.41000	105.63534		8.37500	105.70948			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.73500	104.45169		8.72500	104.42492			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.79000	104.30892		8.77500	104.31359			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.73000	92.16848		6.73500	92.11240			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.33000	98.56415		6.33500	98.51248			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.66000	90.44461		6.66500	90.38905			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.31000	96.06375		6.31500	96.01125			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.73000	92.15162		6.73500	92.09555			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.80000	65.75842		7.76500	65.83900			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.46046		100.00000	34.26469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	18.24035	100.00000	18.13673			0.00	0	0.00
Total for j-Bonds :										52,487,848,841,052,000.00	34,549,774,800	341 206 145 900.00
Grand Total:										52,487,850,399,573,200.00	34,549,924,015	341 209 723 330.00