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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/04/2014	Any day expiry		10.51850	10.51850		10.52390	10.52390		13.00	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	0.46890	0.00047	5.58170	0.00558	0.469	20.04	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	0.01120	0.00001	0.50600	0.00051	0.011	27.34	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.54270	10.54270		10.54960	10.54960		12.60	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00090	0.00000	0.00110	0.00000	0.001	24.96	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	606.36960	0.60637	613.76480	0.61376	606.370	14.06	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	298.46380	0.29846	299.63740	0.29964	298.464	13.93	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.43770	0.00044	0.55100	0.00055	0.438	21.03	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.54920	10.54920		10.55610	10.55610		12.40	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	119.26010	0.11926	129.56280	0.12956	119.260	12.51	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.59400	10.59400		10.60090	10.60090		12.72	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.59570	10.59570		10.60260	10.60260		12.75	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.17290	0.00017	0.21690	0.00022	0.173	21.06	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	496.05880	0.49606	505.16460	0.50516	496.059	12.13	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.59730	10.59730		10.60420	10.60420		12.79	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	333.79580	0.33380	333.94630	0.33395	333.796	13.64	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	5.59480	0.00559	6.36040	0.00636	5.595	18.28	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.62440	10.62440		10.63130	10.63130		13.00	399,551,810.80	37,607	1,269,682.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.96670		0.00097		1.14220	0.00114	0.967	18.28	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.24910		0.00125		1.46510	0.00147	1.249	17.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.29640		0.00130		1.51900	0.00152	1.296	17.36	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	13.64790		0.01365		14.79390	0.01479	13.648	12.72	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	15.33370		0.01533		16.55190	0.01655	15.334	12.68	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	30.86660		0.03087		32.53650	0.03254	30.867	12.40	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	34.26440		0.03426		35.99820	0.03600	34.264	12.35	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	35.46540		0.03547		37.21910	0.03722	35.465	12.34	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	55.47640		0.05548		57.45670	0.05746	55.476	12.39	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	59.73380		0.05973		61.74160	0.06174	59.734	12.41	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	175.35850		0.17536		176.91850	0.17692	175.358	12.87	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	208.50630		0.20851		209.75630	0.20976	208.506	12.96	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	240.98210		0.24098		241.93600	0.24194	240.982	13.11	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	252.81000		0.25281		253.66150	0.25366	252.810	13.19	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	420.94060		0.42094		420.32680	0.42033	420.941	14.15	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	132.87460		0.13287		138.85360	0.13885	132.875	14.34	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	121.49930		0.12150		127.17170	0.12717	121.499	14.54	0.00	0	19,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	497.09930		0.49710		495.87170	0.49587	497.099	14.54	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	119.34700		0.11935		124.95830	0.12496	119.347	14.57	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	504.94700		0.50495		503.65830	0.50366	504.947	14.57	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	117.23580		0.11724		122.78450	0.12278	117.236	14.61	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	101.67730		0.10168		106.75110	0.10675	101.677	14.92	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	98.13750		0.09814		103.09630	0.10310	98.138	15.00	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	96.41670		0.09642		101.31790	0.10132	96.417	15.03	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	88.49790		0.08850		93.12770	0.09313	88.498	15.24	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	85.59070		0.08559		90.11740	0.09012	85.591	15.33	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	52.89440		0.05289		56.08330	0.05608	52.894	16.64	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	928.49440		0.92849		924.78330	0.92478	928.494	16.64	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	45.46510		0.04547		48.29620	0.04830	45.465	17.08	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	24.60870		0.02461		26.42340	0.02642	24.609	18.58	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,400.20870		1.40021		1,395.12340	1.39512	1,400.209	18.58	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	22.87140		0.02287		24.58970	0.02459	22.871	18.76	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	17.47870		0.01748		18.88120	0.01888	17.479	19.46	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.63310		10.63310		10.64000	10.64000		13.18	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.64870		10.64870		10.65570	10.65570		13.31	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.78520		0.00079		1.03080	0.00103	0.785	19.28	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	203.58880		0.20359		210.64470	0.21064	203.589	13.93	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.65390		10.65390		10.66100	10.66100		13.28	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	362.80730		0.36281		362.92840	0.36293	362.807	13.83	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	25.80020		0.02580		27.28930	0.02729	25.800	19.85	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.70400		10.70400		10.71110	10.71110		13.76	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.20190		0.00220		2.68930	0.00269	2.202	18.66	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	281.70340		0.28170		288.37360	0.28837	281.703	14.15	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.70580		10.70580		10.71290	10.71290		13.78	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	385.90250		0.38590		385.50350	0.38550	385.903	14.11	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	595.47830		0.59548		593.88740	0.59389	595.478	15.09	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	68.19330		0.06819		70.71900	0.07072	68.193	18.50	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	42.48990		0.04249		44.14340	0.04414	42.490	20.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 22/08/2014	Any day expiry		10.74940	10.74940	10.75640	10.75640		14.13	0.00	0	0.00
\$ / R	10.33	Put	173.48840		0.17349	173.90440	0.17390	173.488	173.488	13.33	0.00	0	19,547.00
\$ / R	12.07	Call	99.28100		0.09928	101.80110	0.10180	99.281	99.281	18.28	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.75850	10.75850	10.76550	10.76550		14.12	0.00	0	0.00
\$ / R	10.80	Put	403.85710		0.40386	402.55380	0.40255	403.857	403.857	14.27	0.00	0	500.00
\$ / R	12.83	Call	59.04620		0.05905	60.53450	0.06053	59.046	59.046	20.61	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.76030	10.76030	10.76730	10.76730		14.12	0.00	0	0.00
\$ / R	8.30	Put	4.18300		0.00418	4.50930	0.00451	4.183	4.183	18.20	0.00	0	5,000.00
\$ / R	10.96	Call	307.97540		0.30798	312.76530	0.31277	307.975	307.975	14.75	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.79310	10.79310	10.79990	10.79990		14.30	27,716,680.80	2,568	47,344.00
\$ / R	8.80	Put	10.41110		0.01041	11.09520	0.01110	10.411	10.411	15.90	0.00	0	920.00
\$ / R	8.88	Put	12.07130		0.01207	12.79790	0.01280	12.071	12.071	15.68	0.00	0	26,804.00
\$ / R	8.90	Put	12.52410		0.01252	13.26150	0.01326	12.524	12.524	15.63	0.00	0	15,296.00
\$ / R	9.00	Put	15.04390		0.01504	15.83150	0.01583	15.044	15.044	15.36	0.00	0	35,000.00
\$ / R	9.78	Put	62.28610		0.06229	63.05850	0.06306	62.286	62.286	13.43	0.00	0	920.00
\$ / R	10.00	Put	98.55190		0.09855	99.13300	0.09913	98.552	98.552	13.31	0.00	0	35,000.00
\$ / R	10.19	Put	141.47900		0.14148	141.71760	0.14172	141.479	141.479	13.20	0.00	0	2,870.00
\$ / R	10.21	Put	146.70530		0.14671	146.89600	0.14690	146.705	146.705	13.19	0.00	0	15,296.00
\$ / R	10.23	Put	152.07150		0.15207	152.21460	0.15221	152.071	152.071	13.18	0.00	0	23,934.00
\$ / R	10.38	Put	205.65390		0.20565	205.40700	0.20541	205.654	205.654	13.44	0.00	0	250.00
\$ / R	10.50	Put	256.84810		0.25685	256.23080	0.25623	256.848	256.848	13.68	0.00	0	10,000.00
\$ / R	10.55	Put	280.08270		0.28008	279.29470	0.27929	280.083	280.083	13.79	0.00	0	10,000.00
\$ / R	11.51	Call	207.69130		0.20769	210.95670	0.21096	207.691	207.691	16.40	0.00	0	250.00
\$ / R	12.00	Call	137.41800		0.13742	139.86400	0.13986	137.418	137.418	17.88	0.00	0	42,500.00
\$ / R	12.27	Call	111.43160		0.11143	113.49390	0.11349	111.432	111.432	18.68	0.00	0	10,000.00
\$ / R	12.35	Call	105.01440		0.10501	106.97740	0.10698	105.014	105.014	18.92	0.00	0	23,934.00
\$ / R	12.39	Call	101.99510		0.10200	103.91150	0.10391	101.995	101.995	19.04	0.00	0	2,870.00
\$ / R	12.44	Call	98.38770		0.09839	100.24740	0.10025	98.388	98.388	19.19	0.00	0	15,296.00
\$ / R	12.75	Call	79.58960		0.07959	81.13630	0.08114	79.590	79.590	20.11	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.81310	10.81310	10.81980	10.81980		14.34	0.00	0	0.00
\$ / R	10.80	Put	417.68640		0.41769	415.61070	0.41561	417.686	417.686	14.34	0.00	0	500.00
\$ / R	13.10	Call	78.01500		0.07801	79.22410	0.07922	78.015	78.015	21.37	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.81850	10.81850	10.82520	10.82520		14.32	0.00	0	0.00
\$ / R	8.30	Put	5.58160		0.00558	5.91180	0.00591	5.582	5.582	17.40	0.00	0	5,000.00
\$ / R	10.96	Call	377.14640		0.37715	381.24250	0.38124	377.146	377.146	14.78	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.87570	10.87570	10.88250	10.88250		14.72	0.00	0	0.00
\$ / R	8.30	Put	7.17240		0.00717	7.46460	0.00746	7.172	7.172	16.93	0.00	0	5,000.00
\$ / R	10.80	Put	432.79440		0.43279	430.87300	0.43087	432.794	432.794	14.50	0.00	0	500.00
\$ / R	11.25	Call	351.95260		0.35195	355.56900	0.35557	351.953	351.953	15.66	0.00	0	5,000.00
\$ / R	13.33	Call	100.02670		0.10003	101.33470	0.10133	100.027	100.027	21.79	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.88740	10.88740	10.89420	10.89420		14.74	0.00	0	0.00
\$ / R	10.16	Put	162.50980		0.16251	162.66700	0.16267	162.510	162.510	13.55	0.00	0	3,882.00
\$ / R	11.91	Call	224.64870		0.22465	227.13030	0.22713	224.649	224.649	17.46	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.92830	10.92830	10.93520	10.93520		14.92	0.00	0	0.00
\$ / R	10.80	Put	442.23370		0.44223	440.70710	0.44071	442.234	442.234	14.59	0.00	0	500.00
\$ / R	13.61	Call	120.04370		0.12004	123.84250	0.12384	120.044	120.044	22.68	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.93420	10.93420	10.94110	10.94110		14.94	0.00	0	0.00
\$ / R	8.30	Put	10.40810		0.01041	10.65970	0.01066	10.408	10.408	17.00	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	413.24980	0.41325	417.11070	0.41711	413.250	15.70	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.96150	10.96150	10.96840	10.96840		14.97	0.00	0	32,271.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	32.62010	0.03262	33.50760	0.03351	32.620	14.74	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	58.09220	0.05809	59.29550	0.05930	58.092	14.25	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	97.66670	0.09767	99.14730	0.09915	97.667	13.78	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	113.99680	0.11400	114.47820	0.11448	113.997	13.69	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	139.59860	0.13960	139.59200	0.13959	139.599	13.71	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	247.49090	0.24749	248.60710	0.24861	247.491	13.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	320.21880	0.32022	318.30130	0.31830	320.219	14.10	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	394.17620	0.39418	392.22950	0.39223	394.176	14.42	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	458.89060	0.45889	456.93410	0.45693	458.891	14.68	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	522.31610	0.52232	520.35230	0.52035	522.316	14.92	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	565.11440	0.56511	562.64810	0.56265	565.114	15.09	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	629.01790	0.62902	626.39060	0.62639	629.018	15.34	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	635.56480	0.63556	632.92010	0.63292	635.565	15.36	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	695.68240	0.69568	692.89440	0.69289	695.682	15.58	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	268.76160	0.26876	271.53560	0.27154	268.762	17.62	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	227.18850	0.22719	229.73660	0.22974	227.188	18.31	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	154.83310	0.15483	156.54240	0.15654	154.833	20.03	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	150.33880	0.15034	151.99000	0.15199	150.339	20.18	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	142.11000	0.14211	141.31950	0.14132	142.110	20.81	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	141.72580	0.14173	140.93280	0.14093	141.726	20.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	88.89910	0.08890	91.45950	0.09146	88.899	25.42	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.96730	10.96730	10.97420	10.97420		14.96	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	448.06860	0.44807	445.96840	0.44597	448.069	14.63	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	137.40960	0.13741	136.34530	0.13635	137.410	23.33	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.05550	11.05550	11.06270	11.06270		15.30	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	459.73480	0.45973	457.68650	0.45769	459.735	14.75	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	172.34680	0.17235	173.68240	0.17368	172.347	24.64	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11350	11.11350	11.12090	11.12090		15.47	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	465.86500	0.46587	462.75650	0.46276	465.865	14.82	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	190.64410	0.19064	191.95810	0.19196	190.644	24.92	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15290	11.15290	11.16040	11.16040		15.59	0.00	0	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	196.30380	0.19630	194.91720	0.19492	196.304	14.04	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	522.84200	0.52284	518.93820	0.51894	522.842	15.05	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	211.91000	0.21191	213.27600	0.21328	211.910	23.50	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17570	11.17570	11.18330	11.18330		15.72	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	470.16080	0.47016	465.82270	0.46582	470.161	14.85	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	185.21350	0.18521	186.32720	0.18633	185.213	24.65	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24880	11.24880	11.25680	11.25680		15.91	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	474.99690	0.47500	470.50560	0.47051	474.997	14.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	192.60500	0.19261	193.31060	0.19331	192.605	24.58	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.31930	11.31930	11.32720	11.32720		16.11	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	478.61480	0.47861	474.48040	0.47448	478.615	15.07	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	190.08690	0.19009	190.46030	0.19046	190.087	24.37	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.36540	11.36540	11.37330	11.37330		16.23	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.39220	11.39220	11.40000	11.40000		16.36	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	482.49050	0.48249	478.55940	0.47856	482.491	15.19	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	182.34330	0.18234	182.39190	0.18239	182.343	24.16	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.47240	11.47240	11.48010	11.48010		16.50	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	485.89120	0.48589	483.27130	0.48327	485.891	15.29	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	193.25730	0.19326	195.01150	0.19501	193.257	24.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.54290	11.54290	11.55050	11.55050		16.70	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	487.48000	0.48748	484.26900	0.48427	487.480	15.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	191.59860	0.19160	191.02000	0.19102	191.599	24.03	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.62070	11.62070	11.62820	11.62820		16.80	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	488.35410	0.48835	485.38160	0.48538	488.354	15.40	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	199.12360	0.19912	198.11690	0.19812	199.124	24.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.69360	11.69360	11.70100	11.70100		16.97	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	488.99340	0.48899	486.30380	0.48630	488.993	15.44	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	210.00200	0.21000	208.77820	0.20878	210.002	23.86	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.76160	11.76160	11.76900	11.76900		15.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	484.89310	0.48489	486.12610	0.48613	484.893	15.39	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	149.83350	0.14983	201.49710	0.20150	149.834	22.14	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.82480	11.82480	11.83210	11.83210		17.11	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	487.46600	0.48747	485.12600	0.48513	487.466	15.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	191.55640	0.19156	189.81310	0.18981	191.556	23.78	0.00	0	300.00
\$ / R MAXI	On 08/04/2014	Any day expiry			10.51850	10.51850	10.52390	10.52390		13.00	0.00	0	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry	10.58	Put	7,264.58120	0.07265	8,818.00060	0.08818	7,264.581	15.08	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.55890	10.55890	10.56580	10.56580		12.29	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.62440	10.62440	10.63130	10.63130		13.00	212,488.00	20	1,306.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	44,332.53430	0.44333	44,252.67960	0.44253	44,332.534	14.27	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.79310	10.79310	10.79990	10.79990		14.30	0.00	0	109.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.96150	10.96150	10.96840	10.96840		14.97	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.64010	17.64010	17.62710	17.62710		12.89	19,792,192.20	1,122	37,284.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	6.49220	0.00649	6.51580	0.00652	6.492	17.45	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	51.39750	0.05140	48.92580	0.04893	51.398	12.86	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	65.48600	0.06549	61.12470	0.06112	65.486	12.49	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	103.25880	0.10326	100.96310	0.10096	103.259	12.33	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	194.46980	0.19447	193.21770	0.19322	194.470	12.56	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	547.36840	0.54737	552.95960	0.55296	547.368	13.31	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	957.64200	0.95764	967.40880	0.96741	957.642	14.23	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	32.11700	0.03212	33.71900	0.03372	32.117	15.48	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	25.09170	0.02509	26.25000	0.02625	25.092	16.10	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.90650	17.90650	17.89350	17.89350		13.97	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.17200	18.17200	18.15830	18.15830		14.51	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,076.69980	1.07670	1,093.19410	1.09319	1,076.700	14.96	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.30300	18.30300	18.28900	18.28900		14.78	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	913.97280	0.91397	930.13330	0.93013	913.973	14.69	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,085.24800	1.08525	1,102.27480	1.10227	1,085.248	15.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,169.35050	1.16935	1,186.64920	1.18665	1,169.351	15.17	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	333.06370	0.33306	337.55020	0.33755	333.064	17.95	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	261.79960	0.26180	266.14830	0.26615	261.800	18.59	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	259.94730	0.25995	264.29220	0.26429	259.947	18.61	0.00	0	4,697.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future			18.46960		18.46960		18.45610	18.45610		15.07	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10303		0.10303		0.10263	0.10263		15.01	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10473		0.10473		0.10431	0.10431		15.99	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10839		0.10839		0.10798	0.10798		17.11	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.59820		14.59820		14.55030	14.55030		12.36	81,910,500.20	5,611	80,129.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	50.15560		0.05016		58.46210	0.05846	50.156	11.96	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	56.24160		0.05624		67.31970	0.06732	56.242	11.86	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	124.50670		0.12451		142.74560	0.14275	124.507	12.06	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	214.07610		0.21408		238.76070	0.23876	214.076	12.22	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	469.45380		0.46945		507.13100	0.50713	469.454	13.05	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	28.83540		0.02884		29.54020	0.02954	28.835	16.98	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	26.60760		0.02661		27.52460	0.02752	26.608	17.04	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.82830		14.82830		14.77950	14.77950		13.53	7,562,433.00	510	11,837.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	276.03510		0.27604		295.41980	0.29542	276.035	12.86	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	288.00910		0.28801		307.83510	0.30784	288.009	12.90	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	180.56980		0.18057		174.40230	0.17440	180.570	16.68	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.06010		15.06010		15.01060	15.01060		14.14	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.32520		15.32520		15.27570	15.27570		14.69	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			487.36100		487.36100		486.68400	486.68400			0.00	0	0.00
AL12	On 07/08/2014	Index Future			494.45500		494.45500		493.77700	493.77700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.00400		502.00400		501.32400	501.32400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.02600		413.02600		412.58500	412.58500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			419.03700		419.03700		418.59900	418.59900			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			486.83500		486.83500		485.58700	485.58700			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			493.92000		493.92000		492.66400	492.66400			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.87200		443.87200		443.31300	443.31300			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			450.33200		450.33200		449.77400	449.77400			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			457.20800		457.20800		456.64800	456.64800			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.80250		9.80250		9.84040	9.84040		11.43	19,605.00	2	10,906.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	22.13010		0.02213		22.53510	0.02254	22.130	11.54	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	244.34860		0.24435		271.02090	0.27102	244.349	11.32	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	16.24710		0.01625		19.04880	0.01905	16.247	13.40	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.89430		9.89430		9.93200	9.93200		12.36	0.00	0	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.98760		9.98760		10.02530	10.02530		12.71	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	189.22820		0.18923		178.79400	0.17879	189.228	12.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	390.72140		0.39072		407.45690	0.40746	390.721	12.76	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	180.17760		0.18018		188.15430	0.18815	180.178	13.63	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.09350		10.09350		10.13280	10.13280		12.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.66310		9.66310		9.67280	9.67280		12.97	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future	9.79450		9.79450		9.80410	9.80410		13.50	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future	73.70190		73.70190		-130.40480	-130.40480			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	702.79750		702.79750		768.56270	768.56270			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	773.68280		773.68280		842.70070	842.70070			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	99.73290		99.73290		210.72380	210.72380			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	664.88350		664.88350		731.12800	731.12800			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	91.88970		91.88970		102.04140	102.04140			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future	46.35350		46.35350		48.49140	48.49140			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future	736.17910		736.17910		2,371.61470	2,371.61470			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.96920		11.96920		11.90540	11.90540		12.57	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.16930		12.16930		12.10440	12.10440		13.86	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.60110		12.60110		12.53480	12.53480		15.15	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70690		1.70690		1.70650	1.70650		13.18	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.72990		1.72990		1.72970	1.72970		14.41	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	118.23496		118.23496		117.79973	117.79973			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	119.97155		119.97155		119.53129	119.53129			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	9.60259		82.85669		9.60877	82.81056			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.70236		83.95523		9.70861	83.90936			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.79982		81.45464		9.80617	81.40881			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	442.51900		442.51900		441.96300	441.96300			8,850,380.00	2	315.00
GOVI	On 07/08/2014	GOVI	448.95900		448.95900		448.40400	448.40400			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	455.81400		455.81400		455.25700	455.25700			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	113.63106		113.63106		113.28889	113.28889			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	114.17312		114.17312		113.82707	113.82707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	114.02292		114.02292		114.00894	114.00894			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	114.42990		114.42990		114.41679	114.41679			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	110.26116		110.26116		110.24723	110.24723			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	111.88061		111.88061		111.86766	111.86766			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	112.26103		112.26103		112.24902	112.24902			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	119.13089		119.13089		119.11589	119.11589			0.00	0	900.00
I2050	On 07/08/2014	Bond Future	119.47282		119.47282		119.45897	119.45897			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	206.53600		206.53600		205.75000	205.75000			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	209.56700		209.56700		208.77400	208.77400			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	212.79200		212.79200		211.98900	211.98900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	559.67600		559.67600		557.69100	557.69100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	567.73800		567.73800		565.72700	565.72700			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	5.78000		94.22000		5.79000	94.21000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.96000		94.04000		5.99000	94.01000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.01000		93.99000		6.04000	93.96000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.20000		93.80000		6.24000	93.76000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.25000		93.75000		6.30000	93.70000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.70000		93.30000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.00000		93.00000		7.05000	92.95000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.27000		92.73000		7.32000	92.68000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.48000		92.52000		7.54000	92.46000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.67000		92.33000		7.72000	92.28000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.84000		92.16000		7.90000	92.10000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.12260		9.12260		9.11680	9.11680		8.92	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.19000		9.19000		9.18490	9.18490		10.96	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37400		1.37400		1.36860	1.36860			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37390		1.37390		1.36850	1.36850			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.80510		9.80510	0.10195	9.84480	9.84480		15.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	6.80302		110.57862		6.80522	110.57567		1.63	7,629,924.78	69	22,769.00
R157	On 07/08/2014	Bond Future	7.01783		112.18905		7.01948	112.18726		1.42	0.00	0	12,800.00
R157	On 06/11/2014	Bond Future	7.28669		107.08959		7.28770	107.08875		1.26	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.39938		120.25236		8.42574	120.02760		11.45	24,050,472.00	200	51,619.00
R186	On 08/05/2014	Bond Future	7.50	Call	37.12000		0.03712		42.56000	0.04256	37.120	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,040.99000		1.04099		1,028.51000	1.02851	1,040.990	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,600.58000		1.60058		1,564.44000	1.56444	1,600.580	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,058.70000		2.05870		2,002.72000	2.00272	2,058.700	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,204.02000		1.20402		1,372.80000	1.37280	1,204.020	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,485.49000		3.48549		3,374.63000	3.37463	3,485.490	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	457.14000		0.45714		560.23000	0.56023	457.140	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	213.61000		0.21361		278.08000	0.27808	213.610	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	140.93000		0.14093		189.79000	0.18979	140.930	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	72.38000		0.07238		103.02000	0.10302	72.380	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	4.94000		0.00494		8.85000	0.00885	4.940	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.48534		116.71050		8.51252	116.48370		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,772.43000		1.77243		1,882.20000	1.88220	1,772.430	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56483		118.49418		8.59288	118.26502		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,445.76000		2.44576		2,547.55000	2.54755	2,445.760	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			281.84192		281.84192		280.28159	280.28159			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			280.16159		280.16159		278.58127	278.58127			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			6.35417		104.83107		6.35118	104.83286		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.63648		101.94678		6.62834	101.94968		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			219.49506		219.49506		218.82158	218.82158		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			219.62759		219.62759		218.94665	218.94665		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			8.27669		98.29340		8.31837	98.04220		9.86	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.37155		99.61389		8.41481	99.35979		10.04	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.46366		97.21608		8.50863	96.95893		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		7.60826	103.16763	7.61511	103.14752		4.54	0.00	0	16,949.00
R203	6.84	Call	Bond Future	25.51000	0.02551		30.99000	0.03099	25.510	4.46	0.00	0	29.00
R203	7.40	Call	Bond Future	289.14000	0.28914		305.66000	0.30566	289.140	4.50	0.00	0	16.00
R203		On 07/08/2014	Bond Future		7.76196	104.67013	7.76904	104.65083		4.18	0.00	0	0.00
R203	6.84	Call	Bond Future	202.22000	0.20222		206.48000	0.20648	202.220	4.10	0.00	0	46.00
R203		On 06/11/2014	Bond Future		7.92076	102.10535	7.92819	102.08666		4.24	0.00	0	0.00
R203	6.84	Call	Bond Future	360.82000	0.36082		363.41000	0.36341	360.820	4.13	0.00	0	45.00
R203	6.98	Call	Bond Future	437.05000	0.43705		439.61000	0.43961	437.050	4.13	0.00	0	14.00
R203		On 05/02/2015	Bond Future		8.09198	103.72351	8.09895	103.70746		3.97	0.00	0	0.00
R203	7.69	Call	Bond Future	1,072.30000	1.07230		1,072.87000	1.07287	1,072.300	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		8.81389	95.37893	8.83008	95.24947			0.00	0	1,991.00
R2030		On 07/08/2014	Bond Future		8.90161	92.76038	8.91820	92.63009			0.00	0	0.00
R2030		On 06/11/2014	Bond Future		8.97897	94.17852	8.99598	94.04707			0.00	0	0.00
R2037		On 08/05/2014	Bond Future		9.00178	97.55188	9.00272	97.54320			0.00	0	5,914.00
R2037		On 07/08/2014	Bond Future		9.08418	94.71452	9.08503	94.70680			0.00	0	3,280.00
R2037		On 06/11/2014	Bond Future		9.15694	96.04567	9.15772	96.03868			0.00	0	0.00
R204		On 08/05/2014	Bond Future		7.84268	103.72847	7.85448	103.68340		5.94	14,210,800.39	137	30,909.00
R204		On 07/08/2014	Bond Future		7.97641	101.20617	7.98871	101.16160		5.82	10,120,617.00	100	200.00
R204	7.78	Put	Bond Future	1,744.60000	1.74460		1,786.60000	1.78660	1,744.600	5.79	0.00	0	530.00
R204		On 06/11/2014	Bond Future		8.10452	102.75286	8.11745	102.70851		5.76	0.00	0	0.00
R204	7.99	Put	Bond Future	2,010.47000	2.01047		2,046.49000	2.04649	2,010.470	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		9.07348	98.34873	9.07938	98.28883			0.00	0	13,515.00
R2048		On 07/08/2014	Bond Future		9.14788	99.65981	9.15385	99.60010			0.00	0	0.00
R2048		On 06/11/2014	Bond Future		9.21940	96.75789	9.22546	96.69813			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		8.05889	98.72071	8.08075	98.62492		7.19	5,923,242.60	60	20,188.00
R207		On 07/08/2014	Bond Future		8.18375	96.51737	8.20663	96.42122		7.34	0.00	0	100.00
R207		On 06/11/2014	Bond Future		8.29708	97.99259	8.32109	97.89586		7.34	0.00	0	0.00
R207		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208		On 08/05/2014	Bond Future		8.15623	93.48499	8.19814	93.27770		8.66	2,243,639.76	24	11,697.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future			8.26340		94.84645		8.30714	94.63715		8.59	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,841.30000		1.84130		1,967.27000	1.96727	1,841.300	8.60	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.36597		92.89694		8.41173	92.68527		8.83	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,194.11000		2.19411		2,307.61000	2.30761	2,194.110	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			8.92321		75.19891		8.92909	75.15414		17.59	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	426.48000		0.42648		468.91000	0.46891	426.480	17.44	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,839.99000		1.83999		1,886.25000	1.88625	1,839.990	17.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	266.73000		0.26673		314.03000	0.31403	266.730	18.03	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	165.06000		0.16506		200.72000	0.20072	165.060	18.14	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	103.20000		0.10320		129.66000	0.12966	103.200	18.25	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	68.45000		0.06845		88.55000	0.08855	68.450	18.34	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.99662		76.29414		9.00257	76.24945		17.74	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.06586		74.31289		9.07188	74.26825		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			164.21236		164.21236		163.61292	163.61292			0.00	0	719.00
R210	On 07/08/2014	Bond Future			166.62407		166.62407		166.01764	166.01764			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			127.67339		127.67339		127.66167	127.66167			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.98427		127.98427		127.97372	127.97372			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			133.10750		133.10750		132.20697	132.20697			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			133.34549		133.34549		132.43314	132.43314			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			8.77493		85.94191		8.79098	85.81823		14.94	0.00	0	21,707.00
R213	On 07/08/2014	Bond Future			8.85262		87.19352		8.86904	87.06895		15.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.92732		84.98403		8.94414	84.85832		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	8.98749		76.23643		8.99336	76.18974		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.05904		77.25365		9.06497	77.20712		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.12768		75.14707		9.13369	75.10051		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	20,891.55000	20,891.55000			20,854.36000	20,854.36000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.93190	4.93190			4.94120	4.94120		10.78	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.88670	4.88670			4.89030	4.89030		11.36	0.00	0	0.00

Total for Derivatives : **609,794,786.53** **48,032** **3 626 961.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.22040		0.00000	100.20248			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.27500		106.59589		7.27500	106.57484			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.33120		0.00000	100.31103			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.98000		101.60769		8.99000	101.54389			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.90780		0.00000	100.88653			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.01280		0.00000	100.99127			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.84500		97.55225		9.85500	97.49124			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.57500		100.78127		7.57500	100.76091			90,900,000,000.00	12,000,000	212,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.40594		0.00000	101.38323			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.15000		107.43471		9.15500	107.39480			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.52000		133.36255		1.52000	133.32757			304,000,000,000.00	200,000,000	200,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.28000		266.67871		2.35000	265.17160			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.89150		0.00000	100.87073			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.91594		0.00000	100.89669			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.47240		0.00000	100.45213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.49189		0.00000	100.47081			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.50474		0.00000	100.48312			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.64706		0.00000	101.62757			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		100.00000	8.69749		100.00000	8.67003		220,000,000,000,000.00	2,200,000,000	69,100,000,000.00	
ABFN12	On 09/04/2019	Spot Bond		100.00000	1.54797		100.00000	1.54308			0.00	0	31,900,000,000.00
ABL10A	On 15/03/2015	Spot Bond		8.03500	103.84321		8.03500	103.82098			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	101.15069		0.00000	101.12736			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		8.00000	100.94453		7.99500	100.92552			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.62567		0.00000	100.60462			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.03997		0.00000	101.01822			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	99.97847		0.00000	99.95696			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	99.88038		0.00000	99.86020			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.02148		0.00000	99.99979			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.33693		0.00000	100.31507			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.39411		0.00000	100.37023			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.91766		0.00000	100.89433			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.42336		0.00000	100.39607			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.97000	134.00840		5.97000	133.95698			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.98000	125.52627		3.05000	125.40889			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.27000	113.21870		4.27000	113.18055			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.12000	99.38993		5.12000	99.35409			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87000	103.47338		5.96500	102.93052			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.55000	111.33493		11.55500	111.29018			0.00	0	0.00

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	99.87374		0.00000	99.84180			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.26332		0.00000	100.23594			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.27771		0.00000	100.24903			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.29092		0.00000	100.26092			0.00	0	20,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.77000	109.24063		4.77000	109.20235			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.19019		100.00000	58.04922			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.02000	165.02511		2.09000	164.24749			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.12005		2.76000	157.07351			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.05000	169.38449		2.12000	168.39384			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.96000	173.14736		1.98000	172.57454			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.54625	73.19283		8.55125	73.16355			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.54625	73.19283		8.55125	73.16355			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	100.35045		0.00000	100.32914			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.34000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.19000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.55000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.05605		0.00000	100.03736			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	99.92769		0.00000	99.90925			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	7.54000	103.43263		7.53500	103.41498			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	86.37000	0.00000	86.37000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.03000	0.00000	89.03000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.53000	0.00000	86.53000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.25999	0.00000	100.24122				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.56500	108.83869	7.56500	108.81674				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.88202	0.00000	99.86189				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.69000	0.00000	83.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.42000	0.00000	83.42000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.61000	103.28014	2.64000	102.95382				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.61000	149.81408	2.64000	149.24816				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.56000	200.04996	2.58000	199.41378				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	9.85000	88.59773	9.89000	88.36052				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	102.32463	0.00000	102.30261				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.63000	0.00000	88.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.08000	0.00000	97.50000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.93000	0.00000	110.95000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.82500	107.98056	9.85000	107.76692				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.88000	0.00000	108.87000				0.00	0	0.00

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	9.77000	108.38959		9.79500	108.17497			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.29000	87.35493		9.33000	87.14800			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.25000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.86500	107.68451		9.89000	107.47158			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.62355		0.00000	100.60229			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.44159		0.00000	101.42019			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.85000	103.99297		8.85500	103.95185			109,740,000,000.00	12,400,000	12,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.00000	100.02144		8.00000	100.00000			160,000,000,000,000.00	20,000,000,000	43,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.22500	104.73731		7.22500	104.71677			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.34500	97.64834		9.36500	97.53497			89,712,000,000.00	9,600,000	8,900,000.00
ABS7	On 11/09/2026	Spot Bond	10.06500	91.84688		10.09000	91.65854			0.00	0	18,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.92500	103.14642		7.92500	103.12463			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.22000	129.78488		2.22000	129.74834			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.09000	270.61154		2.16000	269.07913			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.46000	125.19095		1.46000	125.15825			292,000,000,000.00	200,000,000	100,000,000.00
ABSI4	On 31/01/2022	Spot Bond	2.02000	127.87435		2.11500	126.99192			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	40.88495		100.00000	40.78482			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.72500	103.20584		11.72500	103.17389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	101.29364		0.00000	101.26678			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	3.70229		100.00000	3.69332			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.32685		0.00000	101.29930			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	101.79748		0.00000	101.76019			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.26042		0.00000	101.23425			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	62.30092		11.00000	62.28311			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	14.12312		100.00000	14.08891			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	100.47637		0.00000	100.45301			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.52320		0.00000	100.49760			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.45546		0.00000	100.43311			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.46959		0.00000	100.44656			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.47580		0.00000	100.45248			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.54764		0.00000	101.52491			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.54764		0.00000	101.52491			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.55677		0.00000	101.53389			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.44418		0.00000	100.42237			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.55677		0.00000	101.53389			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.53852		0.00000	101.51592			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.44971		0.00000	88.43105			0.00	0	0.00

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	100.43619	0.00000	100.41476				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.31221	0.00000	100.29057				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.46116	0.00000	100.43854				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.47506	0.00000	100.45176				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.48067	0.00000	100.45711				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.46939	0.00000	100.44637				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.44419	0.00000	100.42238				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.80000	101.43009	9.82000	101.31649				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.47074	0.00000	101.44806				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.16585	0.00000	102.14251				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	82.06720	0.00000	82.04714				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	160.02901	0.00000	159.74875				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	160.03780	0.00000	159.75607				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.45541	0.00000	100.43305				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.99349	0.00000	100.97363				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.99349	0.00000	100.97363				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.85154	0.00000	100.83124				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.44126	0.00000	100.41959				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.43787	0.00000	100.41636				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.50842	0.00000	101.48525				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.79107	0.00000	100.76960				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.50820	0.00000	101.48506				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.53374	0.00000	101.51125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000		102.16146	0.00000	102.13953				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.49543	0.00000	100.47396				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		102.55854	0.00000	102.53635				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.34309	0.00000	100.32150				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.45712	0.00000	100.43469				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.44827	0.00000	100.42627				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.40300	0.00000	100.38317				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.39335	0.00000	100.37398				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.41208	0.00000	100.39182				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.44714	0.00000	100.42519				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.42731	0.00000	100.40632				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.40470	0.00000	100.38479				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.41095	0.00000	100.39074				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		100.57097	10.23000	100.54370				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.41700	0.00000	100.39649				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.40754	0.00000	100.38749				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.55741	0.00000	100.53019				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		113.91631	0.00000	113.72579				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.92000		102.48204	9.93000	102.41502				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.44537	0.00000	100.42350				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		111.46204	1.75000	111.43207				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.41038	0.00000	100.39020				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.41132	0.00000	100.39109				0.00	0	0.00

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	100.43348	0.00000	100.41265				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.44743	0.00000	100.42594				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.41950	0.00000	100.39935				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.44464	0.00000	100.42328				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.14463	0.00000	101.12454				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.55000	0.00000	102.52763				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.48198	0.00000	102.46096				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.45023	0.00000	100.42860				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.74236	0.00000	101.72209				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.44464	0.00000	100.42328				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.43539	0.00000	100.41400				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.45928	0.00000	100.43674				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.46662	0.00000	100.44373				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.40738	0.00000	100.38733				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.41589	0.00000	100.39543				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.46840	0.00000	100.44542				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.46026	0.00000	100.43815				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.49201	0.00000	100.46837				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.43627	0.00000	100.41531				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.48755	0.00000	100.46413				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.97131	0.00000	102.94982				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.49201	0.00000	100.46837				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.17284	0.00000	92.15461				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.46974	0.00000	100.44717				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond		0.00000	100.46974		0.00000	100.44717			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	118.17314		0.00000	118.01004			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	119.01707		0.00000	118.85238			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.40831		0.00000	100.38870			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.40440		0.00000	100.38497			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.89436		0.00000	100.87572			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.41503		0.00000	100.39510			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.41671		0.00000	100.39669			0.00	40,000,000	20,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.43348		0.00000	100.41265			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.40888		0.00000	100.38924			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.40831		0.00000	100.38870			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.45034		0.00000	100.42823			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.31601		0.00000	101.29303			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.50042		0.00000	101.47760			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond		0.00000	100.71786		0.00000	100.70155			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.72630		0.00000	100.70979			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.76163		100.00000	9.73719			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.91005		0.00000	100.89062			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.00706		0.00000	100.98556			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.07164		0.00000	101.04878			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.46387		0.00000	101.44372			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.62796		0.00000	101.60573			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.84670		0.00000	101.82169			0.00	0	0.00

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	101.41889		0.00000	101.39929			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.48500	99.64699		8.49000	99.61532			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.87898		0.00000	101.85343			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.21657		0.00000	102.18662			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.90000	99.34013		8.91000	99.27770			65,860,000,000.00	7,400,000	7,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.46500	118.45765		9.49000	118.26468			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	82.81506		100.00000	82.63143			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41500	106.97095		7.41500	106.94979			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.24400		100.00000	67.07749			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.77652		100.00000	16.73919			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.86000	156.86254		2.89000	156.30141			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.62579		0.00000	100.60542			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.59582		0.00000	100.57813			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.94658		0.00000	102.93030			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	99.98197		0.00000	99.96394			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	100.54704		0.00000	100.52915			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.09832		0.00000	101.07090			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.38888		0.00000	100.37030			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	100.43955		0.00000	100.41940			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.39624		0.00000	100.36961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000		100.17092		0.00000	100.14647			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.54630		0.00000	100.52698			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.38032		0.00000	100.36204			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.37470		0.00000	100.35670			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.23362		0.00000	100.21288			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.39000		101.70633		9.40000	101.64462			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.47849		0.00000	100.46122			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.78617		0.00000	100.76700			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.84468		0.00000	101.82521			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.31681		0.00000	101.29646			0.00	0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.72760		0.00000	100.70682			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.86500		101.82197		9.90500	101.60509			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.52500		105.94833		7.52500	105.92695			2,257,500,000.00	300,000	300,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.18044		0.00000	100.15682			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.16445		0.00000	100.14286			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.98000		100.51911		7.97500	100.50028			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.30000		102.07798		9.30500	102.03787			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.30192		101.63663		11.33117	101.57482			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.19021		100.54281		11.21711	100.49088			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24047		100.47900		11.26815	100.42604			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.28385		0.00000	100.25449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.28725	100.37387		11.31530	100.31790			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.19317	99.09206		12.23295	98.94242			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.29057		0.00000	100.26054			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.29057		0.00000	100.26054			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.29065		0.00000	100.26062			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.55192	99.73245		11.58117	99.67118			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.44867	100.36426		11.47861	100.30263			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.19021	100.54281		11.21711	100.49088			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.41146	100.44781		11.43816	100.38610			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.59729	100.00615		10.62294	99.94508			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.27585		0.00000	100.24729			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.27080		0.00000	100.24345			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.27080		0.00000	100.24345			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.25637		0.00000	100.23047			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.85416	99.73626		10.86559	99.68886			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.07500	97.70308		12.08000	97.65816			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.26293		0.00000	100.23637			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.00000	95.29641		12.00500	95.25184			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.25049		0.00000	100.22449			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.25235		9.28000	100.22708			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.26687		0.00000	100.23991			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.79000	97.73882		11.80000	97.67929			0.00	0	0.00

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	100.25900	0.00000	100.23283				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.26556	0.00000	100.23873				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.26556	0.00000	100.23873				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.86151	0.00000	99.86151				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.25584	0.00000	100.23000				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.27025	0.00000	100.24220				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.66810	0.00000	100.64927				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797	0.00000	99.99797				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.27025	0.00000	100.24220				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.25637	0.00000	100.23047				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.26121	0.00000	100.23411				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.27034	0.00000	100.24229				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.19556	0.00000	100.17508				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.30192	101.69612	14.33117	101.62668				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.55234	99.98847	15.59037	99.86338				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.47349	100.03096	14.49924	99.95481				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.35020	0.00000	100.31487				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.35020	0.00000	100.31487				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.35020	0.00000	100.31487				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.36311	0.00000	100.32648				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.30476	0.00000	100.27401				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.11416	100.00000	15.08548				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.15396	100.00000	19.10706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.43227	100.00000	17.38956				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.76066	100.00000	10.73430				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.78391	100.00000	10.75779				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.01015	100.00000	12.97829				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.27307	100.00000	11.24546				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.88668	0.00000	99.86992				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.29078	0.00000	100.26075				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.29745	0.00000	100.26675				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000		173.52831	2.06000	172.94959				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.38500		141.65155	8.41000	141.07960				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38500		142.00797	8.41000	141.43895				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77000		94.63835	8.79500	94.42411				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.41160	0.00000	101.38742				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.72017	0.00000	100.69852				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.42119	0.00000	100.40048				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.44000		95.89279	8.45000	95.83901				0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.25539	0.00000	102.23620				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.43455	0.00000	101.41455				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.46695	0.00000	101.44653				0.00	0	0.00

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	101.57493		0.00000	101.55312			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.68289		0.00000	101.65969			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.98486		0.00000	101.95775			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.32583		100.00000	16.28540			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.31628		0.00000	101.29650			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.38310		0.00000	101.36236			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.41174		0.00000	101.39058			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.42128		0.00000	101.39998			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.53579		0.00000	101.51284			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.68841		0.00000	101.66324			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.21796		100.00000	10.19266			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.21796		100.00000	10.19266			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.45319		0.00000	100.43373			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.48891		0.00000	100.46796			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.49864		0.00000	100.47729			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.85000	100.48366		8.85500	100.44735			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.52783		0.00000	100.50526			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.57956		0.00000	100.55481			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.47000	102.94179		6.46500	102.92556			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.43435		0.00000	101.41494			0.00	0	130,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.89446		0.00000	99.87938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.95419		0.00000	97.93671			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.49663		0.00000	99.48090			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.11179		0.00000	99.09592			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.42328		0.00000	97.40575			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.81717		0.00000	100.79975			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.95397		0.00000	100.93367			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.80898		0.00000	100.79170			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.85176		0.00000	100.83357			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.92946		0.00000	100.90962			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.25209		0.00000	101.22538			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.78464		0.00000	101.74679			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	39.75300		100.00000	39.65670			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.96952		100.00000	17.92550			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.45075		0.00000	100.43098			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.02147		0.00000	101.00064			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.80000	108.49669		7.79500	108.47655			40,560,000,000.00	5,200,000	5,200,000.00
CBL08	On 02/11/2016	Spot Bond	9.95000	115.35710		9.95500	115.31443			2,985,000,000.00	300,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.98497		0.00000	101.95434			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.45091		0.00000	101.43203			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.60000	106.18124		9.60500	106.14442			39,360,000,000.00	4,100,000	653,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.70000	99.77236		11.71000	99.70812			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.83912		0.00000	101.80996			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.95000	100.69794		11.96000	100.63014			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.22739		0.00000	101.20683			0.00	0	0.00

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	9.84000	102.66186		9.84500	102.62159			148,584,000,000.00	15,100,000	14,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.24690		0.00000	101.21867			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.39000	96.26651		12.40000	96.19739			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.35191		0.00000	101.33025			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.75144		0.00000	100.72291			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.23838		0.00000	101.21790			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.61500	94.33419		10.65500	94.14208			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21500	117.52991		10.24000	117.33718			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.06500	113.49373		10.09000	113.29583			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.40500	112.59917		9.43000	112.38912			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.93339		0.00000	100.90278			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.20000	100.15885		12.20500	100.11811			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.32090		0.00000	101.29631			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.38887		0.00000	100.36021			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.59356		0.00000	101.56469			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.81173		0.00000	102.77348			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.23722		0.00000	103.19336			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.85581		0.00000	100.83080			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.93960		0.00000	100.91599			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.74984		0.00000	101.71354			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.73130		0.00000	101.69539			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.82924		0.00000	101.79129			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.24089		0.00000	101.21798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		100.64756		100.00000	100.38682			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		100.64756		100.00000	100.38682			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		100.64756		100.00000	100.38682			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.45549		0.00000	100.43314			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		100.64756		100.00000	100.38682			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.59515		0.00000	101.57551			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.63775		0.00000	100.61057			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.73398		10.11000	102.70600			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.63775		0.00000	100.61057			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.01314		0.00000	100.03786			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		115.33076		2.76000	115.29654			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		115.21884		3.14000	115.18353			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.90477		8.25000	100.88261			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		100.63775		0.00000	100.61057			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.63775		0.00000	100.61057			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.83000		3.10000	114.79503			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.76968		2.40000	114.73688			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.64363		0.00000	100.61225			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.27654		0.00000	100.26004			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		99.92729		0.00000	99.90873			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		99.60643		8.62500	99.58333			0.00	0	0.00

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	99.98130		0.00000	99.96261			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	99.98158		0.00000	99.96316			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	99.75131		0.00000	101.50912			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	99.76127		0.00000	101.51918			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	99.70098		8.67500	103.98914			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	99.70098		8.67500	103.98914			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	8.72500	102.78373		8.72500	102.75962			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.46680		0.00000	100.44390			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.51535		0.00000	100.49013			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.87225		0.00000	99.85346			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.87225		0.00000	99.85346			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	90.62764		100.17539	90.41995			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.68618		0.00000	100.65696			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.07956		0.00000	101.05962			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.47345		0.00000	100.45025			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.87875		0.00000	100.85872			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.93607		0.00000	100.91475			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.14242		9.35000	101.11689			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.14242		9.35000	101.11689			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.85926		0.00000	100.83923			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.86165		0.00000	100.84156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170	0.00000	92.20170				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.44741	0.00000	101.41459				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.51701	0.00000	100.49724				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.41948	0.00000	101.38729				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.28905	0.00000	100.26898				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.28905	0.00000	100.26898				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.28905	0.00000	100.26898				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.28905	0.00000	100.26898				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.28905	0.00000	100.26898				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.29634	0.00000	100.27578				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.30829	0.00000	100.28693				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.30829	0.00000	100.28693				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.30829	0.00000	100.28693				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.30829	0.00000	100.28693				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.30829	0.00000	100.28693				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.31031	0.00000	100.28881				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.72000	100.11446	9.73000	100.05007				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.95425	0.00000	100.93508				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.42284	0.00000	101.40172				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.53180	0.00000	100.50579				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.33927	0.00000	101.30880				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.42789	0.00000	100.40733				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.42510	0.00000	100.40467				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.43575	0.00000	100.41434				0.00	0	0.00

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		100.88855	0.00000	100.86839				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.03839	0.00000	101.01425				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.43461	0.00000	100.41327				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		103.99878	0.00000	103.97701				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.70649	0.00000	100.68524				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.33213	0.00000	100.31190				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.26865	0.00000	100.24862				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.41392	0.00000	100.39403				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.47809	0.00000	100.45512				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.47809	0.00000	100.45512				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.47809	0.00000	100.45512				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.47809	0.00000	100.45512				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.21465	0.00000	101.19376				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.84622	0.00000	100.82498				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.62812	0.00000	100.60373				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.35465	0.00000	100.33018				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.70715	0.00000	102.68366				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.23313	0.00000	100.20886				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.35063	0.00000	100.32642				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.08393	0.00000	100.05949				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.49900	0.00000	100.47456				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.23316	0.00000	100.20890				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.23316	0.00000	100.20890				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.23004	0.00000	100.20679				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	123.51119	0.00000	123.51119				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.04242	0.00000	102.01844				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
CLN313	On 14/11/2022	Spot Bond	0.00000	101.24973	0.00000	101.22647				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.13000	95.20022	11.17000	94.96699				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.65000	91.89711	11.69000	91.66350				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.21948	0.00000	100.19729				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.49868	0.00000	100.47473				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.22005	0.00000	101.19734				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.48049	0.00000	101.45906				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.59148	0.00000	101.56785				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.90666	8.80500	103.88194				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.43627	0.00000	100.41531				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.34459	0.00000	101.32338				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	100.45692	0.00000	100.43496				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.46528	0.00000	100.44293				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.49757	0.00000	100.47366				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.45795	0.00000	100.43585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	100.63704	0.00000	100.60633				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.63704	0.00000	100.60633				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.63704	0.00000	100.60633				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.52334	0.00000	100.49774				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.31369	0.00000	100.29455				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	99.79514	0.00000	99.77720				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.21948	0.00000	100.19729				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	100.31866	0.00000	100.29974				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.43032	0.00000	101.40840				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.57909	0.00000	100.55126				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.22080	0.00000	100.19848				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.66540	0.00000	100.63298				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.54568	0.00000	100.51900				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.41590	0.00000	100.39545				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.48199	0.00000	100.45884				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.41466	0.00000	101.39297				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.19528	0.00000	101.17454				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.31639	0.00000	100.29761				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.21419	0.00000	100.19253				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.32646	0.00000	101.30551				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.17109	0.00000	101.14445				0.00	0	0.00

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	101.17109		0.00000	101.14445			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.81171		0.00000	100.79140			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.65795		0.00000	100.62633			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	101.26126		0.00000	101.23256			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.21920		0.00000	101.19146			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.39104		0.00000	101.36937			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.37214		0.00000	101.35087			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.39601		0.00000	100.37698			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.53223		10.55000	100.50415			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.31000	102.00408		10.35000	101.72881			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.42338		0.00000	100.40294			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.61143		0.00000	101.58563			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.45000	103.62898		12.49000	103.36582			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.52269		0.00000	101.49581			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.48000	103.21051		12.52000	102.95544			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.91000	102.75112		10.95000	102.50078			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.18047		0.00000	101.15368			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.79870		0.00000	100.77620			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.60697		0.00000	100.58144			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.20828		0.00000	100.18490			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.67355		7.01000	38.66637			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	150.68521		0.00000	149.84751			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.77000	132.39742	8.79500	132.12849			0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	8.38500	141.65155	8.41000	141.07960			0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.38500	142.00797	8.41000	141.43895			0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.31674	0.00000	89.29759			0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.22539	0.00000	89.20608			0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.99981	0.00000	99.97893			0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.99981	0.00000	99.97893			0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.47241	0.00000	100.44925			0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.44079	0.00000	100.41914			0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.44707	0.00000	100.42512			0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000			0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.44464	0.00000	100.42328			0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.48049	0.00000	101.45906			0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.40329	0.00000	100.38391			0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.98780	0.00000	100.96429			0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	9.17500	104.31979	9.17500	104.29415			0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	9.30000	102.07905	9.30500	102.03674			0.00		0	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.52500	113.91159	10.56500	113.63304			0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.52500	107.08543	8.52500	107.06088			0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	10.11500	103.77892	10.15500	103.55081			0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.44000	92.53826	10.48000	92.29510			0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.11500	93.77226	11.14000	93.57782			0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.11500	91.57830	11.14000	91.39043			0.00		0	0.00	

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		100.81333		0.00000	100.79294			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.83016		0.00000	100.80937			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.75267		0.00000	100.73221			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.28169		0.00000	101.26110			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.69149		0.00000	102.67575			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.43500		100.53332		11.47500	100.28437			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.77910		100.00000	10.75299			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.25320		0.00000	101.23457			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.57500	95.16768			8.58000	95.13169			0.00	0	1,100,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.70161		0.00000	100.68522			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.60288		0.00000	100.58654			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.61541		0.00000	100.59513			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.11061		0.00000	101.09378			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.66093		0.00000	102.62729			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.57798		0.00000	100.55021			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.23602		0.00000	100.20253			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.19342		0.00000	100.16469			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.20275		0.00000	100.17268			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500	119.79192			7.40500	119.76800			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.82000	104.41943			8.84000	104.30327			281,358,000,000.00	31,900,000	2,801,700,000.00
DV23	On 27/02/2023	Spot Bond	9.19000	105.98686			9.23000	105.71386			51,464,000,000.00	5,600,000	2,708,650,000.00
DV24	On 18/02/2024	Spot Bond	9.30000	103.82508			9.34000	103.54051			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.69500	104.55304			9.71000	104.40623			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC001	On 09/06/2014	Spot Bond	0.00000		100.50950		0.00000	100.49292			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.53319		0.00000	100.51557			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.88550		0.00000	100.86743			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.41227		0.00000	100.39374			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.43000		126.93286		8.45000	126.79279			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.62914		0.00000	100.51920			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		132.24716		0.10000	132.21759			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		119.05811		2.07000	118.60677			19,992,000,000,000.00	9,800,000,000	3,400,000,000.00
EL29	On 19/11/2029	Spot Bond	2.05000		106.49155		2.08000	106.03762			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.17000		104.95849		2.20000	104.50471			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.01500		104.57149		10.05500	104.35673			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.86500		105.07159		9.90500	104.84167			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.16500		103.62995		10.19000	103.44714			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38500		98.07446		10.40000	97.98281			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.96725		0.00000	100.94753			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.49790		0.00000	100.47962			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		101.08960		0.00000	101.07184			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.86114		0.00000	100.84348			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.85041		0.00000	100.83262			0.00	0	0.00

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		85.48009	100.00000	85.28037				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		98.38274	100.00000	100.84351				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		70.46332	100.00000	70.32755				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.82127	3.00000	129.78191				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.58500		104.97496	11.58500	104.94230				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.01188	0.00000	103.98750				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.57042	0.00000	101.54673				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.02123	0.00000	99.99986				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31000		94.71105	10.32000	94.65401				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.12690	0.00000	100.02722				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.84585	0.00000	100.82471				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.16129	0.00000	101.13854				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.06943	0.00000	101.04847				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		101.04324	0.00000	101.02269				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.18245	0.00000	101.15929				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.14833	0.00000	101.12571				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.99165	0.00000	100.97219				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.02000	0.00000	101.00000				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.96606	0.00000	100.94703				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.00817	0.00000	100.98830				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.95763	0.00000	100.93877				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.99273	0.00000	100.97317				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97500		101.86526	6.98500	101.83304				13,950,000,000,000.00	2,000,000,000	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	8.11500	103.58516	8.12500	108.14182				366,782,581,500.00	45,198,100	7,889,700,000.00
ES23	On 25/01/2023	Spot Bond	8.72500	109.76263	8.76500	109.48274				874,505,005,000.00	100,229,800	1,796,121,200.00
ES26	On 02/04/2026	Spot Bond	8.97500	92.01251	9.00000	91.81957				496,317,500,000.00	55,300,000	5,220,600,000.00
ES33	On 15/09/2033	Spot Bond	9.56500	82.44451	9.57000	82.38601				412,251,500,000.00	43,100,000	47,374,160,000.00
ES42	On 25/04/2042	Spot Bond	9.74000	92.04551	9.74500	91.97861				0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.89964	0.00000	100.87914				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.86805	0.00000	99.84866				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.30016	0.00000	100.27934				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.73017	0.00000	100.71184				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.01675	0.00000	100.00002				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.55151	0.00000	100.53312				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.12291	100.00000	12.09255				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.79769	100.00000	11.76815				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.46722	0.00000	100.44758				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.48641	0.00000	100.46597				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.52475	0.00000	100.50269				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.56299	0.00000	100.53931				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.82500	101.50127	6.82500	101.48283				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.79000	97.77779	9.80000	97.71624				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.54800	0.00000	100.52988				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.54793	0.00000	100.52981				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.43075	0.00000	101.40900				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.71645	0.00000	102.69252				0.00	0	20,000,000.00

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	11.59000	105.03972		11.60000	104.97138			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.93794		0.00000	98.91386			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	126.98296		2.21500	126.10715			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000	269.98593		2.19000	268.45755		6,360,000,000,000.00	3,000,000,000	1,500,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.32000	106.19235		2.35000	105.85662			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.59000	150.16341		2.62000	149.59606			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.45000	203.26668		2.47000	202.61865			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.83500	108.46010		7.83500	108.43746			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94800	59.53214		7.94800	59.49115			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48200	37.57224		9.48200	37.54169			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.28686		9.72000	36.25692			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.45264		0.00000	103.42189			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.39518		0.00000	101.36354			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.35629		0.00000	101.32553			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.35629		0.00000	101.32553			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.00874		0.00000	100.98154			0.00	40,000,000	20,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.33320		0.00000	101.30295			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.52898		0.00000	100.50311			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.66552		0.00000	100.63717			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.45555		0.00000	100.43320			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.50189		0.00000	100.47732			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.25296		0.00000	101.22624			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond		0.00000	100.65584		0.00000	100.62789			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.49201		0.00000	100.46837			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	100.46807		0.00000	100.44558			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.54859		0.00000	100.52233			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	100.48366		0.00000	100.46042			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	100.51535		0.00000	100.49060			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	100.63869		0.00000	100.60799			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.61941		0.00000	100.58963			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	14.30188		100.09221	14.26720			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.43738		0.00000	100.41637			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.94328		0.00000	110.30240			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.52644		0.00000	100.50068			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.59076		0.00000	100.56191			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.24684		0.00000	101.21854			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.57158		0.00000	104.46354			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.49050		0.00000	100.46647			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	100.49618		0.00000	100.47188			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.45154		0.00000	100.42938			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.45859		0.00000	100.43656			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.60561		0.00000	100.57650			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.54250		0.00000	100.52396			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.52437		0.00000	100.50581			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.45023		0.00000	100.42860			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.41774		13.22500	54.39850			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.42342		0.00000	100.40307			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.42397		0.00000	100.40361			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.63611		0.00000	100.60511			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.44409		0.00000	100.42275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.56500	94.30731		3.59500	94.01004			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.46417		0.00000	100.44186			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.46417		0.00000	100.44186			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.02312		0.00000	101.00100			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.21948		0.00000	100.19729			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.48929		0.00000	98.46742			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	101.37095		0.00000	101.23719			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.43627		0.00000	100.41531			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.42565		0.00000	100.40521			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.56915		0.00000	101.54363			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.50146		0.00000	100.47737			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.18252		0.00000	101.16200			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.55212		0.00000	101.52688			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.62311		0.00000	101.59874			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.57798		0.00000	100.55021			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.45413		0.00000	100.43231			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.57743		0.00000	100.54969			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.42062		0.00000	100.40042			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	101.65005		0.00000	101.61246			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.45859		0.00000	100.43656			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.45859		0.00000	100.43656			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.50904		0.00000	100.48957			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.15680		0.00000	100.13615			0.00	0	0.00

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	100.16590		0.00000	100.14412			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	100.00000	20.68154		100.00000	20.61626			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	100.00000	20.68154		100.00000	20.61626		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
FRC195	On 20/06/2024	Spot Bond	100.00000	0.01070		100.00000	0.01067		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
FRC196	On 09/04/2016	Spot Bond	100.00000	20.61626		100.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	100.00000	20.61626		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.67217		0.00000	101.64884			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.49214		0.00000	100.46803			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.48935		0.00000	100.46538			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.68611		0.00000	100.66350			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.41884		0.00000	100.39825			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.44452		0.00000	101.42192			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.36000	116.49789		3.45500	115.69971			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.49838		0.00000	100.47398			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.50346		0.00000	100.47881			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000	116.65897		3.43500	115.85960			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.80000	122.26636		1.80000	122.23334			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36000	116.49789		3.45500	115.69971			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.78000	120.82303		2.78000	120.78712			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.85000	126.06349		2.85000	126.02587			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.64492		0.00000	101.61949			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.82917		0.00000	99.64240			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.73132		0.00000	100.70021			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.74420		0.00000	100.71256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83		On 20/12/2016	Spot Bond	0.00000	100.43285		0.00000	100.41158			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.49503		0.00000	100.47079			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	103.66596		0.00000	103.59847			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.57844		0.00000	100.55020			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.55705		0.00000	100.52983			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.47141		0.00000	100.44876			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.67972		0.00000	100.65078			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.47085		0.00000	100.44823			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	102.86102		0.00000	102.79379			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	96.08212		0.00000	95.89121			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	94.99403		0.00000	94.53730			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.49077		0.00000	100.47199			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.75941		100.00000	8.73820			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	14.78920		100.00000	14.75337			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.92000	141.96326		4.92000	141.91315			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	102.18148		0.00000	102.16490			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.62558		0.00000	100.52963			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.49743		0.00000	103.47904			0.00	0	143,940,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	101.89561		0.00000	101.79809			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	103.09283		0.00000	103.07289			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.92552		0.00000	100.82760			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.38032		0.00000	100.36204			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	88.97098		0.00000	88.94554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond		2.68000	122.28773		2.68000	122.25172			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.37604		0.00000	101.35678			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.21604		10.38000	102.18696			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.21604		10.38000	102.18696			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	101.51666		0.00000	101.51666			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	101.04982		0.00000	101.03310			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.63769		0.00000	101.61377			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.82000	98.83378		2.82000	98.80431			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.76000	194.36116		2.78000	193.74587			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.79000	99.36590		2.79000	99.33635			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.11237		0.00000	100.09521			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.63000	259.61370		2.70000	258.15199			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.13000	269.77779		2.20000	268.25074			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.85000	255.28904		2.92000	253.85511			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49000	123.74576		2.58500	122.89394			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.36508		0.00000	101.34386			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.02000	123.96438		2.11500	123.10893			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.59077		0.00000	101.56902			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.01464		0.00000	100.03879			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.33123		0.00000	101.30934			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.66000	98.15265		2.66000	98.12380			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.34493		104.97509	15.30611			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.38764		101.07593	19.34022			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.79060		100.44759	11.76191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond		0.00000	100.48743		0.00000	100.46987			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.84212		100.76967	17.79860			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.28000	108.42280		2.30000	107.94348			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		2.28000	106.60123		2.31000	106.26417			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.38554		0.00000	98.38445			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.31000	106.29440		2.34000	105.95834			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.92472		0.00000	100.90161			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.33000	336.58523		2.40000	334.68406			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.26191		0.00000	100.24635			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	101.24732		0.00000	101.22595			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.17519		0.00000	101.15505			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	101.11883		0.00000	101.09966			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.85647		0.00000	100.83555			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.76665		0.00000	100.74745			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	101.26753		0.00000	101.24049			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.01965		0.00000	99.99996			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.15000	101.78050		6.14500	101.76573		96,186,000,000,000.00	15,640,000,000	15,720,000,000.00	
FRX15	On 14/03/2015	Spot Bond		6.79500	102.36030		6.79500	102.34172			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.84500	100.89280		7.84500	100.87172			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.36000	101.00010		8.36500	100.96293			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.55000	106.39259		8.57000	106.29871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	9.02000	103.52788		9.05000	103.37312			27,192,594,000,000.00	3,014,700,000	2,354,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.20500	98.02758		9.24500	97.81437			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.70000	89.40646		9.74000	89.16682			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76500	109.98386		9.80000	109.71640			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.05500	96.28017		10.08000	96.08387			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.35500	94.48354		10.38000	94.27024			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.38500	77.94288		10.39000	77.88427			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	100.37054		0.00000	100.35225			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.38475		0.00000	100.36579			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.39042		0.00000	100.37119			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.40456		0.00000	100.38465			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.42720		0.00000	100.40621			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.44418		0.00000	100.42237			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.51759		0.00000	100.49227			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.80776		0.00000	100.79091			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.85177		0.00000	100.83401			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.89164		0.00000	100.87306			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.90100		0.00000	100.88223			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.92759		0.00000	100.90827			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.96752		0.00000	100.94738			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.00078		0.00000	100.97996			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.14703		0.00000	101.12319			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.29157		0.00000	100.27214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	99.99999		0.00000	99.98060			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.65000	99.55312		9.65500	99.51461			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	101.04041		0.00000	101.02555			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	98.88511		0.00000	98.86871			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.71833		0.00000	99.70351			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	101.24063		0.00000	101.22173			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.27046		0.00000	101.25115			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.32814		0.00000	101.30802			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.39972		0.00000	101.37858			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.49910		0.00000	101.47656			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	100.62059		0.00000	100.60014			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.87332		0.00000	101.85459			0.00	0	510,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.90676		0.00000	99.88768			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.91201		0.00000	101.89262			0.00	0	510,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.64762		0.00000	101.62881			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.59518		0.00000	100.57486			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.99314		0.00000	100.97202			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	100.24134		0.00000	100.22392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.78585		0.00000	100.76790			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.35943		0.00000	100.33758			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.66003		0.00000	101.63510			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.31047		0.00000	100.29209			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.55535		0.00000	100.53501			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.29075		0.00000	101.27002			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.30692		0.00000	101.28595			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	101.13792		0.00000	101.12295			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	101.07264		0.00000	101.05638			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	101.49669		0.00000	101.47613			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.20093	97.67549		8.20093	97.65376			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	101.57327		0.00000	101.55173			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.55355	104.41639		8.55355	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	101.67171		0.00000	101.64893			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.00367	104.41639		9.00367	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	101.79202		0.00000	101.76770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		99.86199		0.00000	99.84174			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		99.89403		0.00000	99.87240			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.88987		0.00000	99.86744			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.09047		0.00000	101.06910			0.00	718,000,000	801,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.39632		9.89000	101.36928			1,978,000,000.00	200,000	200,000.00
HWAY20	On 31/07/2020	Spot Bond	8.57000		107.49437		8.59000	107.37010			141,405,000,000.00	16,500,000	3,060,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		274.61475		1.97000	273.05657			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		275.04030		1.95000	273.47935			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500		99.11230		9.55000	99.04320			47,725,000,000.00	5,000,000	3,160,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46500		99.78299		9.47000	99.71275			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.09706		100.00000	52.96843			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.78469		100.00000	13.75129			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		81.34719		100.00000	81.16840			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		36.88689		100.00000	36.79654			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.82881		100.00000	18.78270			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.71281		100.00000	9.68849			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		56.11526		100.00000	55.97630			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		113.06071		1.70000	112.70278			897,832,414,000.00	537,624,200	85,818,824,200.00
I2038	On 31/01/2038	Spot Bond	2.06000		113.45056		2.06000	113.41907			37,441,324,000,000.00	18,175,400,000	87,447,466,100.00
I2046	On 31/03/2046	Spot Bond	2.21000		109.70776		2.21000	109.67693			141,440,000,000.00	64,000,000	44,601,100,000.00
I2050	On 31/12/2050	Spot Bond	2.18000		118.53292		2.18000	118.49964			46,224,656,780,000.00	21,203,971,000	31,653,223,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		93.25000		0.00000	93.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.72500		103.09433		7.72500	103.07310			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.37494		0.00000	101.35536			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.58168		0.00000	100.56101			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500		102.91042		8.22500	102.88789			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.55000		105.41471		8.55500	105.37385			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.82500		103.98478		7.82000	103.96271			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.35895		0.00000	101.33991			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.94493		0.00000	100.92603			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.77000		114.09348		4.77000	114.05362			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500		101.62351		8.04500	101.60138			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.20792		0.00000	101.18826			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.27986		0.00000	101.25909			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.62000		124.65148		1.62000	124.61838			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000		127.24963		2.18500	126.37184			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.63807		0.00000	100.61963			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.47720		0.00000	101.45722			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.67000		100.50170		8.67500	100.46183			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.96298		0.00000	100.94445			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.18375		0.00000	102.16390			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.96421		0.00000	100.94537			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.22000		97.82806		9.23000	97.76743			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.66000		91.21498		9.68000	91.11007			65,688,000,000.00	6,800,000	6,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.77612		0.00000	100.75743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond		8.75000	95.48807		8.75500	95.44969			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.71000	98.82900		9.73000	98.71197			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.25581		0.00000	101.23659			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.29351		0.00000	101.27374			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.98500	99.84260		7.98500	99.82101			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.00000	98.40280		9.01000	98.34444			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.43455		0.00000	101.41270			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.00792		0.00000	100.98964			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.32000	101.79712		8.32500	101.76170			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.96000	102.26964		8.97000	102.20593			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.94000	103.39867		9.98000	103.12022			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.18601		0.00000	100.16647			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00372		100.00000	0.00371			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.29885		0.00000	101.28037			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.36290		0.00000	101.34359			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.26500	99.43041		9.30500	99.21846			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.87797		5.00000	99.86441			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.87797		5.00000	99.86441			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.94577		5.00000	100.93200			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.87797		5.00000	99.86441			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.29100		4.00000	100.28021			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.93781		0.00000	100.91293			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.89023		0.00000	100.86590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	0.00000	100.24848		0.00000	100.22337			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	89.22393		100.00000	88.59560			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.16619		9.20000	106.14010			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.21584		0.00000	100.19334			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.21584		0.00000	100.19334			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.16135		0.00000	101.13860			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.78668		100.00000	7.76782			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.27579		0.00000	101.25730			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.13934		0.00000	101.12112			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.01190		0.00000	100.99372			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.72500	99.89949		9.72500	99.87371			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.75798		0.00000	100.73989			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.30568		0.00000	102.29000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.51979		0.00000	100.50287			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.84204		0.00000	100.81471			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.27885		100.00000	6.26313			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	85.02559		100.00000	84.83366			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	85.14441		100.00000	84.55313			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	81.18000		100.00000	99.17356			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	86.36532		100.00000	85.75712			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	82.28554		100.00000	100.00000			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	97.13453		5.90000	97.13453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA416	On 15/04/2014	Spot Bond	5.90000	99.87085	5.90000	99.82251			0.00		0	0.00	
INA417	On 22/04/2014	Spot Bond	5.90000	99.75812	5.90000	99.70989			0.00		0	0.00	
INA418	On 29/04/2014	Spot Bond	5.90000	99.64564	5.90000	99.59752			0.00		0	0.00	
INA419	On 06/05/2014	Spot Bond	5.95000	99.52948	5.95000	99.48106			0.00		0	0.00	
INA420	On 12/05/2014	Spot Bond	5.95000	99.41657	5.95000	99.36826			0.00		0	0.00	
INA421	On 20/05/2014	Spot Bond	5.95000	99.30392	5.95000	99.25572			0.00		0	0.00	
INA422	On 27/05/2014	Spot Bond	5.95000	99.19152	5.95000	99.14343			0.00		0	0.00	
INA424	On 10/06/2014	Spot Bond	6.05000	98.95031	6.05000	98.90165			0.00		0	0.00	
INA427	On 01/07/2014	Spot Bond	6.05000	98.61067	6.05000	98.56234			0.00		0	0.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.24379	0.00000	100.21846			0.00		0	0.00	
ING115	On 31/03/2016	Spot Bond	11.30192	101.12371	11.33117	101.06221			0.00		0	0.00	
ING116	On 31/03/2016	Spot Bond	11.30192	99.99021	11.33117	99.92940			0.00		0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000	100.38682	0.00000	100.36335			0.00		0	0.00	
ING135	On 10/12/2014	Spot Bond	0.00000	100.86610	0.00000	100.83764			0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.37941	0.00000	100.35639			0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.12242	6.50000	100.10492			0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.47809	0.00000	100.45512			0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	100.18879	0.00000	100.16898			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	100.51501	0.00000	100.49576			0.00		0	0.00	
ING209	On 12/04/2014	Spot Bond	0.00000	99.93599	0.00000	99.91962			0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	99.92653	0.00000	99.90819			0.00		0	0.00	
ING221	On 08/05/2014	Spot Bond	0.00000	101.00496	0.00000	100.98752			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	100.37062	0.00000	100.34862				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.11435	0.00000	100.09527				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.20548	0.00000	102.18973				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.13164	0.00000	102.11562				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.35226	0.00000	100.33533				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.34945	0.00000	100.33266				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.50533	0.00000	100.48889				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	99.91674	0.00000	101.27338				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.09983	0.00000	101.08251				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.97867	0.00000	100.96138				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.86855	0.00000	100.85116				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.85815	0.00000	100.84096				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.67210	0.00000	100.65524				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.38959	0.00000	100.37336				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.25637	0.00000	100.23047				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.68225	0.00000	100.66509				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.54613	0.00000	99.53048				0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	99.92614	0.00000	99.90729				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	99.92446	0.00000	99.90521				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	99.92339	0.00000	99.90386				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond			8.73500		100.09779		8.73500	100.07428			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond			100.00000		99.09584		100.00000	100.00000			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond			0.00000		100.61566		0.00000	100.59428			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond			9.15000		102.17354		9.15500	102.13395			118,035,000,000.00	12,900,000	12,300,000.00
IPL7	On 05/04/2018	Spot Bond			0.00000		100.01238		0.00000	100.03738			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond			0.00000		99.99969		0.00000	99.98029			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond			0.00000		101.04622		0.00000	101.02135			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			0.00000		100.39411		0.00000	100.37023			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			8.90500		104.95908		8.90500	104.93396			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond			0.00000		102.39426		0.00000	102.37106			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			0.00000		100.80859		0.00000	100.78494			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			3.18000		117.95680		3.27500	117.14784			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			3.77000		131.07575		3.80000	130.58633			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			0.00000		100.17808		0.00000	100.15473			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			0.00000		99.97857		0.00000	99.95705			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000		101.84518		0.00000	101.82127			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000		100.65356		0.00000	100.63051			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000		100.31195		0.00000	100.28881			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.67000		93.37568		3.70000	93.08140			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.67000		99.10890		3.70000	98.91734			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000		100.71264		0.00000	100.68839			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000		101.29647		0.00000	101.27254			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond			0.00000		100.51979		0.00000	100.50287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		12.29000	110.59724		12.30000	110.52868			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.78271		0.00000	101.75575			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.77000	131.07575		3.80000	130.58633			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	87.97605		100.00000	87.36511			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	98.36065		100.00000	97.56098			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	85.16077		100.00000	84.56938			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.73296		0.00000	100.71456			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	101.34252		0.00000	101.32502			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.88177		0.00000	100.86439			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.95153		5.90000	99.90311			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.83862		5.90000	99.79030			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.72596		5.90000	99.67775			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		5.95000	99.49720		5.95000	99.44881			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		5.95000	99.38436		5.95000	99.33608			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		5.95000	99.15945		5.95000	99.11139			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		6.05000	98.91787		6.05000	98.86923			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		6.05000	98.57844		6.05000	98.53015			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	101.19673		0.00000	101.17544			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	101.29826		0.00000	101.27746			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.34537		0.00000	101.32443			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.74115		0.00000	101.72206			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.11323		0.00000	100.01569			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	101.13198		0.00000	101.11408			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	101.09929		0.00000	101.08208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	101.00298	0.00000	100.98577		0.00		0	0.00	
IVC013	On 29/04/2014	Spot Bond	0.00000	101.12715	0.00000	101.10932		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.88775	0.00000	100.86925		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.94348	0.00000	100.92209		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.79519	0.00000	100.77514		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	99.92456	0.00000	99.90530		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	99.92402	0.00000	99.90463		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	99.92295	0.00000	99.90330		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	99.92776	0.00000	99.90932		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	99.76946	0.00000	101.46533		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	101.29820	0.00000	101.27741		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.44174	0.00000	100.42103		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.99251	0.00000	100.97312		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.76621	0.00000	100.74791		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.75803	0.00000	100.73992		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.14178	0.00000	100.12041		0.00		0	0.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	62.49990	100.00000	62.34339		0.00		0	0.00	
JDC05U	On 15/05/2014	Spot Bond	100.00000	91.25000	100.00000	91.02244		0.00		0	0.00	
JDC06U	On 15/05/2014	Spot Bond	100.00000	91.25000	100.00000	91.02244		0.00		0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	101.44629	0.00000	101.42463		0.00		0	0.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.87259	100.00000	65.70947		0.00		0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000	100.08857	0.00000	100.06913		0.00		0	0.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.65353	100.00000	23.59430		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond	0.00000	99.89879		0.00000	99.87816			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	58.77034		100.00000	58.62317			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	60.09205		100.00000	59.94158			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	64.67751		100.00000	64.51735			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	61.21095		100.00000	61.09482			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.09644		100.00000	63.93593			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	57.81389		100.00000	57.67383			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	60.88577		100.00000	60.68928			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.89346		0.00000	100.87077			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.62356		0.00000	101.59772			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.76500	136.40606		8.79000	136.12693			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.75071		0.00000	100.73178			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.43962		0.00000	100.41984			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.80570		0.00000	100.78551			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.73107		0.00000	100.71168			0.00	0	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.37439		0.00000	101.35343			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.25000	96.70938		9.25500	96.67148			191,475,000,000.00	20,700,000	29,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.40000	94.40847		9.40500	94.36906			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.81000	98.37422		9.83000	98.25708			95,157,000,000.00	9,700,000	9,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.81921		0.00000	100.78936			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72500	103.39931		10.72500	103.36963			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.89429		0.00000	100.86174			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.96913		0.00000	100.94887			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.03514		0.00000	101.01351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.11428	0.00000	101.09100				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	101.15355	0.00000	101.13661				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.01661	0.00000	100.00000				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.81030	0.00000	99.79571				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.44757	0.00000	99.43179				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.54260	0.00000	100.52664				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.09199	0.00000	99.07606				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.56985	0.00000	98.56666				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	96.83978	100.00000	66.59265				0.00	36,500,000,000	36,500,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	58.77034	100.00000	58.62317				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.73347	0.00000	100.71637				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	54.93102	100.00000	54.79795				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	66.66669	100.00000	66.66668				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.89884	0.00000	99.88439				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	99.91959	0.00000	99.90307				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.83213	0.00000	100.81456				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.17749	0.00000	100.20455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	99.89365	0.00000	99.87542				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.54322	0.00000	100.52420				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.22975	0.00000	101.20972				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.56505	0.00000	100.54617				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.52617	0.00000	100.50876				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.87663	0.00000	100.85807				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.96505	0.00000	100.94816				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.04244	0.00000	101.02420				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	99.72677	100.00000	99.45504				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	82.14286	100.00000	81.89911				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	62.83532	100.00000	62.67798				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.96059	100.00000	21.90739				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	53.61471	100.00000	53.48483				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.14000	99.43941	9.15000	99.37557				32,904,000,000.00	3,600,000	143,400,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.59686	0.00000	100.57502				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.55531	0.00000	100.53496				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	99.92983	0.00000	99.91192				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.05550	0.00000	100.03699				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.05588	0.00000	100.03725				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.05780	0.00000	100.03853				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.63162	0.00000	101.61130				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.71875	0.00000	101.69747				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.48500	100.34599	8.49000	100.31218				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.21000	102.91505	9.22000	102.85159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.94000	102.96843		9.98000	102.72801			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.76500	104.55790		6.76000	104.54213			135,300,000,000.00	20,000,000	20,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.38756		0.00000	100.36847			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.40174		0.00000	100.38196			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.01000	101.57715		10.03000	101.46620			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.72500	101.62090		7.72500	101.59997			2,317,500,000.00	300,000	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.81863		0.00000	100.79808			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.41000	101.47544		9.41500	101.43660			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.47311		0.00000	100.45281			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.81500	101.87934		9.85500	101.65354			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.78524		0.00000	100.76551			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.11000	101.36043		9.11500	101.32235			68,325,000,000.00	7,500,000	117,200,000.00
MTN02	On 13/07/2014	Spot Bond	6.25000	103.43020		6.24500	103.41409			115,000,000,000.00	18,400,000	18,400,000.00
MTN03	On 13/07/2015	Spot Bond	7.82500	104.03500		7.82500	104.01295			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.05000	105.39752		9.05500	105.35761			57,920,000,000.00	6,400,000	25,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.76426		100.89771	6.74718			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.85327		100.61875	6.83602			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	101.01091		0.00000	100.99224			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.02735		0.00000	101.00838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	101.04228		0.00000	101.02304			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.04960		0.00000	101.03022			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.13960		0.00000	101.11857			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.24431		0.00000	101.22135			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.43365	100.00000	100.00000	0.43256			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.43365	100.00000	100.00000	0.43256			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.29000	97.21110		9.33000	96.96263			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.67500	99.83508		7.67500	99.81431			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.35375		0.00000	101.33635			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.53000	100.30805		9.55000	100.18737			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.52937		0.00000	101.51180			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.26500	101.12886		9.30500	100.90192			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.97779		0.00000	100.95940			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.64000	101.13711		9.68000	100.85843			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.32477		0.00000	102.30595			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.09200		0.00000	101.07384			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.01128		0.00000	101.99200			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.19154		0.00000	101.17311			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.89746		0.00000	100.87951			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.38969		0.00000	100.37182			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.42500	104.89878		7.42500	104.87800			322,245,000,000.00	43,400,000	693,400,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.34667		0.00000	102.32735			0.00	0	15,000,000,000.00
NBK3A	On 09/09/2019	Spot Bond		9.04000	110.85989		9.05000	110.78856			101,248,000,000.00	11,200,000	10,700,000.00
NBK4	On 28/10/2024	Spot Bond		10.94000	33.44175		10.96500	33.35284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.82500	106.38944		7.82500	106.36701			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.51855		0.00000	101.49771			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.60588		0.00000	101.58393			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.17500	102.54739		8.17500	102.52507			40,875,000,000.00	5,000,000	1,414,100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.32516		0.00000	100.30534			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	100.92135		0.00000	100.89989			0.00	750,000,000	750,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.21846		0.00000	100.19569			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.01664		0.00000	100.04015			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	99.89900		0.00000	99.87836			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.77845		0.00000	100.75732			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.93115		0.00000	88.91267			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.73712		0.00000	100.71708			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	101.36105		0.00000	101.34027			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.49065		0.00000	101.46807			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.32723		0.00000	101.30602			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	99.91642		0.00000	99.89516			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.13401		0.00000	85.11490			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.52872		0.00000	100.51113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.07461	0.00000	101.05362				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.42012	0.00000	100.39946				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.39747	0.00000	100.37789				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.01929	0.00000	99.99987				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.38356	0.00000	100.36465				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.37639	0.00000	100.35831				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.37611	0.00000	100.35803				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.29533	0.00000	101.27552				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.43627	0.00000	100.41531				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.11000	103.93911	10.13500	103.75321				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.43348	0.00000	100.41265				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14500	102.72110	10.17000	102.53242				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.43627	0.00000	100.41531				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.39040	0.00000	100.37165				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.69125	0.00000	100.67238				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500	103.14094	8.67500	103.11713				347,000,000,000.00	40,000,000	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.03799	0.00000	104.01284				0.00	0	1,000,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.90636	0.00000	100.88371				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.42000	100.42851	100.00000	12.15035				468,900,000,000,000.00	45,000,000,000	45,000,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.04449	100.00000	8.31059				0.00	03,700,000,000	73,700,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00387	0.00000	100.03175				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.50000	114.55843	12.50500	114.50195				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.26100	0.00000	111.22931				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.92596	0.00000	101.91092				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	100.92834	0.00000	100.90268				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.14000	162.87650	2.21000	162.54320				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.06000	103.30544	9.08000	103.18499				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.53961	0.00000	100.52163				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.52187	0.00000	100.50488				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.69000	104.77826	9.71000	104.65668				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.85179	0.00000	100.83245				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.88078	0.00000	100.86347				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.08752	0.00000	101.06973				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.80286	0.00000	100.78462				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.83349	0.00000	100.81456				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.89000	105.52067	9.91000	105.37808				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.86415	0.00000	100.84454				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.83355	0.00000	100.81462				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.85185	0.00000	100.83251				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.09000	104.79232	10.11000	104.67064				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.91310	0.00000	100.89239				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.87639	0.00000	100.85651				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.86408	0.00000	100.84447				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.09608	0.00000	101.07127				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.02166	0.00000	100.99851				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.88854	0.00000	100.86838				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.17500	105.21136	7.17500	105.19077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.88000	116.97341		8.89000	116.90517			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.19500	123.26202		9.23500	122.97108			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500	169.36154		2.10500	168.43174			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.46500	126.20593		9.49000	125.94705			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	99.77154		0.00000	99.75165			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.77735		0.00000	99.75793			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.52393		0.00000	101.50337			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.33121		0.00000	101.31089			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.13355		0.00000	102.11466			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.34177		0.00000	100.32097			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.79370		0.00000	100.77429			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.82219		0.00000	100.80210			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.93582		0.00000	100.91244			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.17486		0.00000	101.14552			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.11788		100.00000	17.07502			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	31.49092		100.00000	31.41294			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	106.87200		6.95500	106.85193			135,622,500,000.00	19,500,000	1,454,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.95667		100.00000	15.91672			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.17000		0.00000	97.17000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.93298		100.00000	55.79599			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.01241		0.00000	100.99371			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.25427		0.00000	101.23592			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.72313		0.00000	100.70500			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.65071		0.00000	100.63261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP15	On 12/05/2014	Spot Bond	0.00000	100.91278	0.00000	100.89677				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.78467	0.00000	100.76866				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.81072	0.00000	100.79132				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.57236	0.00000	100.55301				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.57434	0.00000	100.55635				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.42877	0.00000	100.41074				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.42170	0.00000	100.40397				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.46932	0.00000	100.44918				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.44479	0.00000	100.42610				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.43005	0.00000	100.41197				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.49395	0.00000	100.47279				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.46402	0.00000	100.44451				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.44544	0.00000	100.42671				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.52116	0.00000	100.49886				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.48641	0.00000	100.46597				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.46338	0.00000	100.44390				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.23547	0.00000	101.21604				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.27531	0.00000	101.25534				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.29324	0.00000	101.27302				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.33308	0.00000	101.31231				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.50435	0.00000	101.48120				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.54417	0.00000	101.52046				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.47252	0.00000	101.45013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	6.72500	103.73031		6.72500	103.71175			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.62000	97.21419		6.61500	97.19911			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.18500	39.12566		8.21000	39.00728			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.72500	110.02851		6.72500	110.00874		2,740,759,630,300,000.00	94,536,748,000	18,765,358,500.00	
R158	On 15/09/2015	Spot Bond	6.72500	110.02851		6.72500	110.00874			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.62500	91.10480		6.62500	91.08866			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.72500	115.89482		6.72500	115.87400			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.55500	85.49692		6.55500	85.48194			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.36500	119.65415		8.39000	119.41224		1,724,527,376,100,000.00	01,617,140,000	65,509,526,000.00	
R187P	On 21/12/2026	Spot Bond	8.10500	36.46379		8.13000	36.34477			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.02500	34.03545		8.05000	33.91623			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000	280.42726		1.70000	278.83160		25,183,923,800,000.00	15,450,260,000	29,011,100,000.00	
R201	On 21/12/2014	Spot Bond	6.25000	104.30956		6.24500	104.29536		221,250,000,000,000.00	35,400,000,000	81,501,270,900.00	
R202	On 07/12/2033	Spot Bond	1.96000	218.39339		1.98000	217.68961		188,190,830,800,000.00	96,015,730,000	57,735,200,000.00	
R2023	On 28/02/2023	Spot Bond	8.24000	97.80444		8.28000	97.53953		1,928,646,590,952,000.00	34,059,052,300	89,358,590,700.00	
R203	On 15/09/2017	Spot Bond	7.55000	102.65439		7.55500	102.61866		2,715,299,365,000,000.00	59,642,300,000	53,214,778,300.00	
R2030	On 31/01/2030	Spot Bond	8.78000	94.90445		8.79500	94.76115		157,853,864,000,000.00	17,978,800,000	79,734,400,000.00	
R2037	On 31/01/2037	Spot Bond	8.97000	97.06661		8.97000	97.04309		411,274,500,000,000.00	45,850,000,000	88,555,000,000.00	
R204	On 21/12/2018	Spot Bond	7.79000	103.21242		7.80000	103.15181		1,791,942,970,100,000.00	30,031,190,000	33,235,040,200.00	
R2048	On 28/02/2048	Spot Bond	9.04500	97.85943		9.05000	97.78484		703,283,121,000,000.00	77,753,800,000	81,027,500,000.00	
R207	On 15/01/2020	Spot Bond	8.01000	98.22958		8.03000	98.11925		3,847,769,307,000,000.00	80,370,700,000	80,933,072,100.00	
R208	On 31/03/2021	Spot Bond	8.11500	93.01991		8.15500	92.79945		5,682,458,595,013,500.00	00,241,354,900	37,066,786,900.00	
R209	On 31/03/2036	Spot Bond	8.89500	74.82484		8.90000	74.76878		3,964,639,372,500,000.00	45,715,500,000	01,958,600,000.00	
R210	On 31/03/2028	Spot Bond	1.87000	163.38805		1.90000	162.76658		16,042,730,000,000.00	8,579,000,000	24,057,366,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond		0.92000	127.03253		0.92000	127.00124			2,986,412,000,000.00	3,246,100,000	31,291,000,000.00
R212	On 31/01/2022	Spot Bond		1.52000	132.43936		1.61500	131.52304			29,746,949,632,000.00	19,570,361,600	94,835,995,200.00
R213	On 28/02/2031	Spot Bond		8.74500	85.51436		8.76000	85.37820			1,221,193,462,929,000.00	39,644,764,200	71,578,769,600.00
R214	On 28/02/2041	Spot Bond		8.96000	75.85717		8.96500	75.79912			1,682,520,046,592,000.00	87,781,255,200	78,884,989,900.00
R226C	On 15/09/2014	Spot Bond		6.22000	97.37810		6.21500	97.36401			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.78500	93.98733		6.78500	93.97029			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.62500	91.10480		6.62500	91.08866			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.54500	88.31558		6.54500	88.30013			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.55500	85.49692		6.55500	85.48194			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.30500	98.77155		6.30000	98.75568			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.25500	95.79316		6.25000	95.78021			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.69500	92.41510		6.69500	92.39838			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.56500	89.61294		6.56500	89.59704			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.54500	86.80182		6.54500	86.78646			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.60500	83.91962		6.60500	83.90464			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.52500	78.96084		7.53000	78.93265			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.57500	75.96221		7.58000	75.93316			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.79500	72.54211		7.80500	72.49755			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.77500	69.88401		7.78500	69.83776			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.75500	67.33628		7.76500	67.28851			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.74500	64.85835		7.75500	64.80923			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.97000	61.60812		7.99000	61.52149			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.95000	59.32350		7.97000	59.23440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		8.03500	56.72087		8.07500	56.55180			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.00500	54.65133		8.04500	54.47798			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.97500	52.67251		8.01500	52.49535			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.94500	50.78000		7.98500	50.59950			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.90500	49.01298		7.94500	48.82938			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.86500	47.32569		7.90500	47.13936			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.30500	43.61298		8.33000	43.49661			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.26500	42.04657		8.29000	41.92937			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.22500	40.55202		8.25000	40.43416			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.18500	39.12566		8.21000	39.00728			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.14500	37.76401		8.17000	37.64524			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.10500	36.46379		8.13000	36.34477			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.06500	35.22191		8.09000	35.10274			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.02500	34.03545		8.05000	33.91623			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	99.87647		0.00000	102.04878			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.00517		0.00000	100.98180			0.00	3,000,000,000	1,500,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	99.90266		0.00000	99.87791			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.88718		0.00000	101.86302			0.00	1,000,000,000	500,000,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.51275		100.00000	14.47641			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.63751		100.00000	6.62107			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.04283		100.00000	17.99911			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.67629		0.00000	100.65645			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.19428		0.00000	100.17393			0.00	0	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.60330		0.00000	100.58272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.14117	0.00000	101.12192				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.88979	0.00000	100.87362				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.98051	0.00000	100.96268				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.29722	0.00000	100.27900				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.47474	0.00000	101.45445				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.95439	0.00000	100.93452				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.70365	0.00000	101.68325				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.29340	0.00000	101.27181				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.61540	0.00000	100.59511				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.15399	0.00000	100.13662				0.00	0	100,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.44530	0.00000	101.42515				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.35321	0.00000	102.33720				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.79685	0.00000	100.77688				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.69084	0.00000	100.66987				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.73675	0.00000	100.71669				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	101.75932	0.00000	101.73085				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.29825	0.00000	100.26814				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.23644	0.00000	102.20309				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.00303	0.00000	101.97323				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.00303	0.00000	101.97323				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.40736	0.00000	100.37736				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.45403	0.00000	100.42068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.86610		0.00000	100.83764			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.44350		12.35000	104.40893			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.72456		0.00000	100.70074			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.35679		100.00000	14.32084			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.67806		0.00000	100.65572			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		101.12152		0.00000	101.09945			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		99.91259		0.00000	99.89076			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		101.60726		0.00000	101.58504			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.04075		0.00000	101.01656			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.48996		100.00000	2.48386			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.52087		100.00000	13.48776			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.93230		100.00000	24.86987			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.28271		100.00000	14.26521			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.93872		100.00000	19.88879			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.94746		0.00000	105.90071			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.00223		0.00000	102.95784			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.41500		107.48473		9.45500	107.25175			45,192,000,000.00	4,800,000	594,600,000.00
RW23	On 10/12/2023	Spot Bond	9.49000		103.26142		9.53000	102.98569			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.89500		106.05724		9.91000	105.91206			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.36778		0.00000	98.05937			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.97500		110.68783		7.97500	110.66392			0.00	0	2,900,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.96666		0.00000	100.94466			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.60000		103.60766		9.60500	103.56587			0.00	0	1,350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000	101.51223	0.00000	101.49062				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.51486	0.00000	100.49283				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.51688	0.00000	101.49421				0.00	600,000,000	600,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.56377	0.00000	101.54111				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.53289	0.00000	101.51065				0.00	3,600,000,000	1,200,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.82500	105.53017	7.82500	105.50779				51,645,000,000.00	6,600,000	1,286,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.39000	96.76089	9.40000	96.70443				40,377,000,000.00	4,300,000	394,300,000.00
SBK11	On 09/04/2014	Spot Bond	2.52000	130.64135	2.52000	130.60355				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.18500	107.97209	8.18500	107.94857				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04500	108.16692	8.04500	108.14375				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.97500	108.26452	7.97500	108.24153				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.95000	98.54337	8.95500	98.50561				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12000	108.06249	8.12000	108.03912				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500	108.11121	8.08500	108.08793				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.46609	0.00000	100.44609				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.52270	0.00000	100.50923				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.41445	0.00000	100.38936				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.14248	0.00000	100.12100				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.60000	101.32998	8.60500	101.29205				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.69897	0.00000	101.67941				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.33642	0.00000	100.31592				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.45786	0.00000	104.43237				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.26500	107.72511	9.30500	107.48526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	10.01500		104.27639		10.04000	104.07501			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.11968		0.00000	101.09782			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.47145		0.00000	101.45404			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.14265		0.00000	101.12293			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.63266		0.00000	103.61103			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.89000		103.25820		8.90000	103.19295			9,161,145,000,000.00	1,030,500,000	1,449,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.62367		100.00000	9.60213			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.78000		103.53086		9.82000	103.25062			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.06500		96.77852		9.09000	96.58122			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.81500		97.02579		9.85500	96.79827			68,705,000,000.00	7,000,000	7,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.90500		110.00384		7.90500	109.98029			92,488,500,000.00	11,700,000	11,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000		269.15450		2.23000	267.63146			432,000,000,000.00	200,000,000	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000		124.65148		1.62000	124.61838			162,000,000,000.00	100,000,000	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		104.43000		0.00000	103.99000			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		9.14908		100.00000	9.12692			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.19000		122.75227		2.19000	122.71776			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.12242		6.50000	100.10492			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.50406		0.00000	100.48147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.20240		0.00000	100.18124			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.83719		0.00000	101.81491			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.58000		100.17286		9.58500	100.13370			64,186,000,000.00	6,700,000	6,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.56328		0.00000	101.54114			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		99.99983		0.00000	99.98084			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.33450		0.00000	100.31465			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.30682		0.00000	100.28808			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		101.12869		0.00000	101.11107			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.73719		100.00000	9.71281			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.58311		0.00000	100.56251			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500		104.81663		8.02500	104.79385			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.39000		98.85813		9.40000	98.79852			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.90000		98.68663		8.90500	98.64894			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.95572		0.00000	100.93692			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.92806		0.00000	100.90831			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.29559		0.00000	101.27694			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.93465		0.00000	100.91476			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.41582		0.00000	101.39425			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.65000		104.63920		8.65500	104.60481			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.01011		0.00000	101.66700			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.41342		0.00000	100.39536			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.88710		0.00000	99.86780			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.66500		92.67527		9.70500	92.48025			194,266,500,000.00	20,100,000	2,419,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000	100.79389	0.00000	100.77234				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.32241	0.00000	100.30009				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.41093	0.00000	101.38945				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.72300	85.37568	9.76300	85.17348				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.78500	85.09686	9.82500	84.89533				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.49500	103.46300	7.49000	103.44547				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.27000	92.81493	9.29000	92.70877				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.48053	0.00000	100.45902				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.73000	99.17567	8.73500	99.13821				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000	105.17784	2.45000	104.84538				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.74000	99.59516	8.75000	99.53451				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.68090	0.00000	99.66376				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.11021	0.00000	101.08378				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.78500	108.27781	9.81000	108.06346				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.70202	0.00000	100.68290				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.05595	0.00000	100.03635				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.45582	0.00000	100.43540				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.97500	76.70308	9.99000	76.58382				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	99.89923	0.00000	99.88194				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.49706	0.00000	101.47624				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	99.80780	0.00000	99.79302				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.70408	0.00000	99.68929				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.70418	0.00000	99.68939				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1049	On 05/05/2014	Spot Bond	0.00000	99.59968	0.00000	99.58367				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.47284	0.00000	99.45686				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.45685	0.00000	99.44087				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.42439	0.00000	99.40840				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.42519	0.00000	99.40923				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.36014	0.00000	99.34414				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.32714	0.00000	99.31112				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.24011	0.00000	99.22395				0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.98398	0.00000	99.96797				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.01772	0.00000	99.00161				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.89368	0.00000	98.87741				0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.87623	0.00000	98.85995				0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.90345	0.00000	99.88736				0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.59573	0.00000	99.57956				0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.56161	100.00000	92.87532				0.00	89,600,000.00	50,100,000.00
SY1072	On 09/06/2014	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.18500	107.63962	7.18500	107.61886				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96500	100.48851	8.99000	100.28740				0.00	0	45,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	83.43139	100.00000	83.25081				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.05766	100.00000	64.89656				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.86946	100.00000	28.79716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		99.79359		0.00000	99.77552			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.18266		0.00000	101.16360			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.84401		0.00000	100.82704			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.70609		0.00000	100.68686			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.78364		0.00000	99.76922			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.74748		0.00000	98.74440			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.78722		0.00000	100.77040			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.37343		0.00000	100.35501			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.39330		0.00000	100.37393			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.90185		0.00000	98.88593			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.17916		0.00000	101.16030			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500		103.20719		7.97500	103.18490			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.42108		0.00000	101.40144			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.46471		0.00000	101.44452			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.75503		7.83000	101.73345			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.39707		0.00000	101.37774			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.45162		0.00000	101.43159			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.42021		0.00000	101.39911			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.39707		0.00000	101.37774			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.45162		0.00000	101.43159			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.60629		7.16000	101.58654			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.55852		0.00000	101.53711			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.54979		0.00000	101.52850			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.75911		0.00000	101.73512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.73078		0.00000	101.70714			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.58642		0.00000	102.55163			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.48855		0.00000	102.45505			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.39488		0.00000	101.37559			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.46471		0.00000	101.44452			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.90630		8.73000	101.88226			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.38834		0.00000	101.36913			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.45162		0.00000	101.43159			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.26000	98.11320		9.27000	98.05475			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.56287		0.00000	101.54142			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.53888		0.00000	101.51773			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.75476		0.00000	101.73082			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.74604		0.00000	101.72222			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.43417		0.00000	102.40138			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.44287		0.00000	102.40997			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.46393		0.00000	101.44378			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.08422		101.06155	7.06651			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.38834		0.00000	101.36913			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	110.17344		0.00000	110.15392			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.58469		0.00000	101.56294			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.67191		0.00000	101.64905			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	102.59512		0.00000	102.56020			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.83563		0.00000	101.81664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.43110	0.00000	101.41137				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.45299	0.00000	101.43298				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.43110	0.00000	101.41137				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.45299	0.00000	101.43298				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.46393	0.00000	101.44378				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.41797	0.00000	101.39840				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.45299	0.00000	101.43298				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.57335	0.00000	101.55181				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.57335	0.00000	101.55181				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.57335	0.00000	101.55181				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.74838	0.00000	101.72463				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.79214	0.00000	101.76782				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.73745	0.00000	101.71383				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.61211	0.00000	102.57734				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.66675	0.00000	102.63128				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.64490	0.00000	102.60970				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.47500	108.69702	8.47500	108.67223				57,630,000,000.00	6,800,000	996,500,000.00
TL20	On 22/02/2020	Spot Bond	8.18500	90.84421	8.20500	90.74004				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.43000	106.23928	8.46500	106.10674				80,189,022,828,000.00	9,512,339,600	7,514,013,200.00
TN20	On 17/09/2020	Spot Bond	9.31500	106.31164	9.35500	106.08826				153,697,500,000.00	16,500,000	16,573,500,000.00
TN23	On 06/11/2023	Spot Bond	9.42000	113.18871	9.46000	112.89732				0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56500	100.84556	9.59000	100.64922				0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.51000	98.99796	9.53500	98.79041				239,652,000,000.00	25,200,000	7,006,950,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.19863	0.00000	101.18085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000	101.95286	0.00000	101.93318				0.00	113,199,900	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.07092	0.00000	101.05233				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.00664	0.00000	100.98697				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.03359	0.00000	101.01340				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.03633	0.00000	101.01609				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.16920	0.00000	101.14637				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.44468	0.00000	101.41649				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.24575	0.00000	100.27292				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00991	0.00000	100.03574				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.01115	0.00000	100.03656				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	100.00000	2.03864	100.00000	100.00000				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701	10.00000	100.24928				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010	9.75000	100.24306				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040	100.00000	10.24304				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.89713	0.00000	99.88244				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.78089	0.00000	99.76628				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.47379	0.00000	99.45876				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.28286	0.00000	99.26822				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.22943	0.00000	97.21360				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.67454	0.00000	99.65974				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.52861	0.00000	96.51261				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.34959	0.00000	96.33379				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.04336	0.00000	99.02817				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000	98.37161		0.00000	98.35610			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.25917		0.00000	95.24265			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.96020		0.00000	97.94306			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.23085		0.00000	94.21168			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.74862		0.00000	97.73170			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.02694		0.00000	94.01216			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.86652		0.00000	93.84788			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.24689		0.00000	97.22979			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.71425		0.00000	93.69593			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.49349		0.00000	93.47526			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.29283		100.00000	13.25955			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	100.86167		100.00000	100.59126			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.30262		0.00000	101.28764			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.27267		0.00000	101.25770			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.24273		0.00000	101.22775			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.19781		0.00000	101.18284			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.16786		0.00000	101.15289			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.82229		0.00000	100.80616			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.84522		0.00000	100.82824			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.79541		0.00000	100.77918			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45030			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.42237		0.00000	101.40523			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.93686		0.00000	100.91849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.25182	0.00000	101.23674				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.83486	0.00000	100.81849				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.51500	107.00592	9.55500	106.77260				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.79025	0.00000	99.77192				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.74857	0.00000	99.72675				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.02456	0.00000	100.04537				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.89000	101.60560	9.89500	101.56467				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.23760	0.00000	100.22045				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.22575	0.00000	100.20742				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.12708	0.00000	101.10777				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.16553	0.00000	101.14555				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.16721	0.00000	101.14720				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.24843	0.00000	100.22834				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.25550	0.00000	100.23487				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500	115.07289	7.08500	115.05076				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.40000	234.24942	1.40000	234.18864				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.02500	105.40618	7.02500	105.38607				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.05500	105.86038	8.06000	105.82345				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.34500	105.97853	8.35500	105.91282				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.63500	104.99806	8.65500	104.87882				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.65500	105.09597	8.69500	104.85948				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.67500	92.27913	6.67500	92.26239				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.28500	98.62443	6.28000	98.60878				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.60500	90.56694		6.60500	90.55078			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.26500	96.13998		6.26000	96.12658			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.67500	92.26239		6.67500	92.24566			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.73500	66.02505		7.74500	65.97666			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.65734		100.00000	34.59159			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.34457		100.00000	18.30976			0.00	0	0.00
Total for j-Bonds :										51,549,495,759,327,000.00	18,728,318,800	134 617 793 000.00
Grand Total:										51,549,496,369,121,800.00	18,728,366,832	134 621 419 961.00